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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/12/2014

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 02/12/2014	Any day expiry		11.12090	11.12090		10.99520	10.99520		12.72	2,235,300.90	201	0.00
\$ / R	On 03/12/2014	Any day expiry		11.12260	11.12260		10.99520	10.99520		12.57	0.00	0	0.00
\$ / R	On 03/12/2014	Any day expiry	10.98	Put	2.59600	0.00260	34.23260	0.03423	2.596	16.18	0.00	0	4,000.00
\$ / R	On 04/12/2014	Any day expiry		11.12260	11.12260		10.99520	10.99520		12.58	0.00	0	0.00
\$ / R	On 08/12/2014	Any day expiry		11.12770	11.12770		11.02100	11.02100		11.69	0.00	0	0.00
\$ / R	On 08/12/2014	Any day expiry	11.02	Put	31.52780	0.03153	0.00000	0.00000	31.528	12.91	188,670.00	3,000	1,500.00
\$ / R	On 10/12/2014	Any day expiry		11.13110	11.13110		11.00550	11.00550		11.78	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.13280	11.13280		11.00750	11.00750		11.71	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.13480	11.13480		11.00940	11.00940		11.66	301,007,048.40	27,033	908,053.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01030	0.00001	0.01190	0.00001	0.010	32.48	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.01350	0.00001	0.01600	0.00002	0.014	27.18	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.01750	0.00002	0.02150	0.00002	0.018	22.02	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.01900	0.00002	0.02360	0.00002	0.019	20.50	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.02100	0.00002	0.05570	0.00006	0.021	18.68	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,034.83370	1.03483	909.52790	0.90953	1,034.834	17.64	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.03370	0.00003	0.12790	0.00013	0.034	17.64	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	834.98280	0.83498	710.05400	0.71005	834.983	16.48	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.25560	0.00026	0.90020	0.00090	0.256	16.24	0.00	0	2,490.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	0.27790	0.00028	0.97470	0.00097	0.278	16.19	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	0.30200	0.00030	1.05510	0.00106	0.302	16.13	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	0.35670	0.00036	1.23570	0.00124	0.357	16.01	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	0.42110	0.00042	1.44600	0.00145	0.421	15.89	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	0.58600	0.00059	1.97490	0.00197	0.586	15.66	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	0.63630	0.00064	2.13390	0.00213	0.636	15.60	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	0.88280	0.00088	2.87370	0.00287	0.883	15.37	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	0.95780	0.00096	3.09440	0.00309	0.958	15.31	0.00	0	44,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	1.12660	0.00113	3.58580	0.00359	1.127	15.20	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	1.43530	0.00144	4.46590	0.00447	1.435	15.02	0.00	0	3,283.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	2.13990	0.00214	6.40910	0.00641	2.140	14.73	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	2.71960	0.00272	7.93580	0.00794	2.720	14.56	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	4.70840	0.00471	12.92820	0.01293	4.708	14.17	0.00	0	22,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	410.72710	0.41073	295.25560	0.29526	410.727	14.01	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	401.19530	0.40120	286.35930	0.28636	401.195	13.95	0.00	0	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	363.43390	0.36343	251.50870	0.25151	363.434	13.73	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	344.80730	0.34481	234.57930	0.23458	344.807	13.62	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	10.76700	0.01077	26.85250	0.02685	10.767	13.56	0.00	0	6,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	11.57920	0.01158	28.62420	0.02862	11.579	13.50	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	290.21850	0.29022	186.18150	0.18618	290.218	13.28	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	255.17070	0.25517	156.27400	0.15627	255.171	13.06	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	24.96630	0.02497	55.89460	0.05589	24.966	12.89	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	26.68840	0.02669	59.20290	0.05920	26.688	12.84	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	28.51320	0.02851	62.66910	0.06267	28.513	12.78	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	205.24520	0.20525	115.69760	0.11570	205.245	12.72	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	174.13900	0.17414	91.91170	0.09191	174.139	12.50	0.00	0	30,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	39.33900	0.03934	82.51170	0.08251	39.339	12.50	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.04	Call	145.12530	0.14513	74.58580	0.07459	145.125	12.28	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	131.49590	0.13150	66.96630	0.06697	131.496	12.17	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	112.24770	0.11225	56.75400	0.05675	112.248	12.00	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	71.36680	0.07137	144.25580	0.14426	71.367	11.94	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	88.98010	0.08898	45.21800	0.04522	88.980	11.78	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	78.42940	0.07843	40.25860	0.04026	78.429	11.66	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	59.54180	0.05954	29.91240	0.02991	59.542	11.98	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	124.74180	0.12474	220.51240	0.22051	124.742	11.98	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	44.65390	0.04465	22.04570	0.02205	44.654	12.30	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	42.10270	0.04210	20.72360	0.02072	42.103	12.36	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.31	Call	31.19710	0.03120	15.15850	0.01516	31.197	12.68	0.00	0	2,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	25.95960	0.02596	12.53590	0.01254	25.960	12.87	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	19.00940	0.01901	9.10690	0.00911	19.009	13.18	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	17.84920	0.01785	8.54030	0.00854	17.849	13.24	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	374.62700	0.37463	495.07550	0.49508	374.627	13.88	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	4.63120	0.00463	2.38800	0.00239	4.631	14.57	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	4.06970	0.00407	2.16370	0.00216	4.070	14.70	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	3.81520	0.00382	2.06070	0.00206	3.815	14.76	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	2.01960	0.00202	1.23300	0.00123	2.020	15.62	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	1.74580	0.00175	1.07960	0.00108	1.746	15.90	0.00	0	4,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.86	Call	1.20350	0.00120	0.76910	0.00077	1.203	16.66	0.00	0	38,000.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.00810	0.00101	0.65430	0.00065	1.008	17.04	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.84930	0.00085	0.55960	0.00056	0.849	17.42	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.81440	0.00081	0.53850	0.00054	0.814	17.52	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.66380	0.00066	0.44670	0.00045	0.664	17.99	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	865.86380	0.86586	991.04670	0.99105	865.864	17.99	0.00	0	397.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.63780	0.00064	0.43070	0.00043	0.638	18.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.45230	0.00045	0.31440	0.00031	0.452	18.94	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.22780	0.00023	0.13980	0.00014	0.228	20.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.21840	0.00022	0.13420	0.00013	0.218	20.74	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.01950	0.00002	0.01280	0.00001	0.020	25.93	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.01650	0.00002	0.01090	0.00001	0.016	26.37	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.01050	0.00001	0.00960	0.00001	0.011	27.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.01000	0.00001	0.01070	0.00001	0.010	27.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.10210	0.00010	0.05310	0.00005	0.102	51.34	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.14080	11.14080	11.01540	11.01540		11.14	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	12.26330	0.01226	28.77870	0.02878	12.263	12.76	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	105.27220	0.10527	56.34830	0.05635	105.272	11.28	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	98.14580	0.09815	182.63790	0.18264	98.146	11.14	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.08770	0.00109	0.70490	0.00070	1.088	16.46	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.04950	0.00005	0.09020	0.00009	0.050	32.65	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.14880	11.14880	11.02330	11.02330		11.09	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	112.68270	0.11268	196.51320	0.19651	112.683	11.14	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	49.69300	0.04969	28.07880	0.02808	49.693	11.96	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	220.89300	0.22089	324.77880	0.32478	220.893	11.96	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.15680	11.15680	11.03120	11.03120		10.80	0.00	0	440.00
\$ / R	On 05/01/2015	Any day expiry			11.18290	11.18290	11.04100	11.04100		10.68	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	225.55580	0.22556	0.00000	0.00000	225.556	10.56	933,850.00	5,000	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.22500	11.22500	11.09860	11.09860		10.97	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	43.48500	0.04348	72.15270	0.07215	43.485	10.51	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.01470	0.00101	1.12090	0.00112	1.015	22.14	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.27650	11.27650	11.14960	11.14960		11.18	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	60.52730	0.06053	93.89660	0.09390	60.527	10.45	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.12480	0.00112	0.63040	0.00063	1.125	19.08	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.27830	11.27830	11.15150	11.15150		11.18	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.28020	11.28020	11.15330	11.15330		11.19	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.31230	11.31230	11.18520	11.18520		11.26	68,156,607.50	6,025	144,359.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	7.84940	0.00785	11.05040	0.01105	7.849	11.38	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	15.75120	0.01575	23.68440	0.02368	15.751	10.95	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	29.44870	0.02945	43.16760	0.04317	29.449	10.74	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	52.32350	0.05232	76.93150	0.07693	52.324	10.52	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	60.36860	0.06037	90.39680	0.09040	60.369	10.46	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	69.21840	0.06922	102.23870	0.10224	69.218	10.52	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	71.56560	0.07157	105.34960	0.10535	71.566	10.53	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	98.13610	0.09814	139.87220	0.13987	98.136	10.68	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	442.90730	0.44291	365.87120	0.36587	442.907	10.83	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	137.83460	0.13783	189.58620	0.18959	137.835	10.86	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	240.09900	0.24010	199.69630	0.19970	240.099	11.65	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	368.03580	0.36804	458.30260	0.45830	368.036	11.89	0.00	0	14,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	196.71070	0.19671	164.18580	0.16419	196.711	12.20	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	193.96070	0.19396	161.94030	0.16194	193.961	12.24	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	180.85050	0.18085	151.23440	0.15123	180.850	12.43	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	128.91320	0.12891	109.16360	0.10916	128.913	13.41	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	794.60020	0.79460	905.90500	0.90591	794.600	14.02	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	106.90020	0.10690	91.10500	0.09111	106.900	14.02	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	61.21220	0.06121	52.33150	0.05233	61.212	16.04	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	56.10950	0.05611	48.06890	0.04807	56.109	16.33	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	54.34020	0.05434	46.59020	0.04659	54.340	16.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	35.28720	0.03529	30.57700	0.03058	35.287	18.01	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	16.41100	0.01641	14.03050	0.01403	16.411	22.34	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.33330	11.33330	11.20590	11.20590		11.51	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	76.63690	0.07664	112.34940	0.11235	76.637	10.54	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	152.52280	0.15252	205.39150	0.20539	152.523	10.96	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	201.40590	0.20141	169.99680	0.17000	201.406	12.50	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	18.94240	0.01894	14.58460	0.01458	18.942	25.04	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.34290	11.34290	11.21540	11.21540		11.50	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	223.78340	0.22378	287.14260	0.28714	223.783	11.24	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	101.92210	0.10192	88.37040	0.08837	101.922	14.86	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.39440	11.39440	11.26640	11.26640		11.68	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	90.28650	0.09029	123.78090	0.12378	90.286	10.60	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	29.75920	0.02976	26.07600	0.02608	29.759	24.96	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.44980	11.44980	11.32120	11.32120		11.80	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	100.25630	0.10026	130.19930	0.13020	100.256	10.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	135.08950	0.13509	181.15830	0.18116	135.090	10.61	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	243.23290	0.24323	213.24500	0.21325	243.233	13.35	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	37.45630	0.03746	32.08870	0.03209	37.456	24.87	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.48040	11.48040	11.35140	11.35140		11.98	34,980,778.80	3,047	26,751.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	93.69900	0.09370	117.46910	0.11747	93.699	10.82	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	97.46370	0.09746	121.91350	0.12191	97.464	10.80	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	107.40990	0.10741	133.65920	0.13366	107.410	10.75	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	152.84110	0.15284	201.66270	0.20166	152.841	10.69	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	160.22670	0.16023	210.21780	0.21022	160.227	10.74	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	191.79300	0.19179	246.40920	0.24641	191.793	10.94	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	200.19000	0.20019	255.93890	0.25594	200.190	10.99	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	294.91140	0.29491	361.44720	0.36145	294.911	11.48	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	349.27640	0.34928	422.45290	0.42245	349.276	11.73	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	353.93400	0.35393	310.77730	0.31078	353.934	12.31	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	153.97690	0.15398	137.91220	0.13791	153.977	15.70	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	119.33040	0.11933	107.97050	0.10797	119.330	16.81	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	103.95460	0.10395	94.69330	0.09469	103.955	17.46	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	90.47550	0.09048	83.02580	0.08303	90.475	18.17	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.50710	11.50710	11.37770	11.37770		12.00	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	112.19240	0.11219	140.32620	0.14033	112.192	10.80	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	41.01570	0.04102	34.99470	0.03499	41.016	24.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.57020	11.57020	11.43970	11.43970		12.18	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	121.35130	0.12135	151.16440	0.15116	121.351	10.86	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	50.03080	0.05003	45.08350	0.04508	50.031	24.35	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry		11.62560	11.62560		11.49420	11.49420		12.44	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	129.48000	0.12948	158.57490	0.15857	129.480	10.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	55.26780	0.05527	48.43510	0.04844	55.268	24.33	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.66050	11.66050		11.52850	11.52850		12.45	0.00	0	4,785.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	87.34210	0.08734	107.53920	0.10754	87.342	11.02	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,154.48720	1.15449	1,043.97800	1.04398	1,154.487	11.01	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	178.03380	0.17803	217.04270	0.21704	178.034	10.93	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	844.11510	0.84412	754.02750	0.75403	844.115	10.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	183.61510	0.18362	225.52750	0.22553	183.615	10.92	0.00	0	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	410.06070	0.41006	372.21320	0.37221	410.061	13.50	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	304.24370	0.30424	278.43210	0.27843	304.244	14.97	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	226.59330	0.22659	208.69460	0.20869	226.593	16.53	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	149.34300	0.14934	148.07760	0.14808	149.343	21.63	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.68780	11.68780		11.55550	11.55550		12.61	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	136.53620	0.13654	165.02580	0.16503	136.536	11.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	62.68470	0.06268	54.97890	0.05498	62.685	24.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.74650	11.74650		11.61340	11.61340		12.77	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	142.07200	0.14207	171.60520	0.17161	142.072	11.04	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	76.85090	0.07685	67.52160	0.06752	76.851	24.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.80120	11.80120		11.66740	11.66740		12.90	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	146.67850	0.14668	175.81780	0.17582	146.679	11.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	74.72220	0.07472	63.90710	0.06391	74.722	24.27	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.83330	11.83330		11.69960	11.69960		13.05	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,071.83650	1.07184	973.58220	0.97358	1,071.836	11.18	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	188.53650	0.18854	223.98220	0.22398	188.537	11.18	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,036.36350	1.03636	940.01830	0.94002	1,036.364	11.21	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	342.15100	0.34215	317.62660	0.31763	342.151	16.43	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry		11.85420	11.85420		11.72060	11.72060		13.05	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	150.97760	0.15098	180.77220	0.18077	150.978	11.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	71.56620	0.07157	61.17070	0.06117	71.566	24.07	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.13480	11.13480		11.00940	11.00940		11.66	334,044.00	30	1,812.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.31230	11.31230		11.18520	11.18520		11.26	226,246.00	20	668.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	28,668.53490	0.28669	23,705.67890	0.23706	28,668.535	11.24	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.48040	11.48040		11.35140	11.35140		11.98	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.66050	11.66050		11.52850	11.52850		12.45	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry		17.39440	17.39440		17.32560	17.32560		12.34	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future		17.41490	17.41490		17.34700	17.34700		11.11	76,625,560.00	4,400	51,590.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	100.40460	0.10040	133.21080	0.13321	100.405	11.35	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	148.40300	0.14840	194.42290	0.19442	148.403	11.30	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,086.27290	1.08627	1,154.08420	1.15408	1,086.273	15.13	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.04810	0.00005	0.05590	0.00006	0.048	17.32	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.03960	0.00004	0.04570	0.00005	0.040	18.36	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry		17.53800	17.53800		17.46930	17.46930		10.29	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	754.43320	0.75443	818.87390	0.81887	754.433	11.03	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,002.63100	1.00263	1,073.17290	1.07317	1,002.631	11.45	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,125.74380	1.12574	1,195.77080	1.19577	1,125.744	11.92	0.00	0	6,938.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	21.04	Call	1.75610	0.00176	1.96070	0.00196	1.756	18.33	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.26980	0.00127	1.72670	0.00173	1.270	20.38	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.25950	0.00126	1.72220	0.00172	1.260	20.44	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.68130	17.68130	17.61250	17.61250		10.99	19,626,243.00	1,110	11,864.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	83.67400	0.08367	94.50850	0.09451	83.674	10.63	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	140.84390	0.14084	163.64240	0.16364	140.844	10.58	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	98.90950	0.09891	95.05600	0.09506	98.910	13.01	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	73.83140	0.07383	71.66610	0.07167	73.831	13.30	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	49.13230	0.04913	49.29450	0.04929	49.132	13.91	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.93050	17.93050	17.86060	17.86060		11.73	0.00	0	2,092.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.19860	18.19860	18.12510	18.12510		12.23	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09337	0.09337	0.09336	0.09336		15.81	0.00	0	16,039.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09498	0.09498	0.09496	0.09496		13.32	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09649	0.09649	0.09647	0.09647		13.99	0.00	0	25.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.81250	13.81250	13.76280	13.76280		11.06	16,229,687.50	1,175	73,385.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	71.71000	0.07171	92.61920	0.09262	71.710	11.43	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	221.73120	0.22173	263.56830	0.26357	221.731	12.11	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	357.21530	0.35722	403.65850	0.40366	357.215	12.99	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.19510	0.00020	0.26910	0.00027	0.195	18.84	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.12630	0.00013	0.17650	0.00018	0.126	19.79	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.10240	0.00010	0.14070	0.00014	0.102	20.38	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.04280	14.04280	13.99250	13.99250		10.76	3,510,700.00	250	35,207.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	74.85440	0.07485	84.48400	0.08448	74.854	9.91	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	202.98700	0.20299	223.52960	0.22353	202.987	10.44	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	298.43300	0.29843	324.84010	0.32484	298.433	10.70	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	309.11400	0.30911	336.83800	0.33684	309.114	10.72	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	96.87120	0.09687	92.53230	0.09253	96.871	13.24	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	91.42430	0.09142	87.47640	0.08748	91.424	13.37	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	72.98300	0.07298	70.32460	0.07032	72.983	13.91	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	70.61920	0.07062	68.12190	0.06812	70.619	13.99	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	68.34810	0.06835	66.00600	0.06601	68.348	14.07	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	64.75910	0.06476	62.65690	0.06266	64.759	14.21	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	54.68400	0.05468	51.80630	0.05181	54.684	14.50	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.26290	14.26290	14.21110	14.21110		11.34	0.00	0	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	113.16430	0.11316	118.19000	0.11819	113.164	10.18	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	203.51920	0.20352	194.05100	0.19405	203.519	13.92	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.50440	14.50440	14.44910	14.44910		11.92	1,450,440.00	100	195.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.73970	14.73970	14.68410	14.68410		12.46	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	293.19650	0.29320	302.69360	0.30269	293.197	10.82	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	349.08310	0.34908	338.20700	0.33821	349.083	15.73	0.00	0	6,076.00
AlR03/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			547.09600	547.09600	551.13500	551.13500			0.00	0	0.00
AL12	On 07/05/2015	Index Future			555.91400	555.91400	560.02700	560.02700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 05/02/2015	Index Future			454.41700		454.41700		456.02100	456.02100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			461.74100		461.74100		463.37800	463.37800			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			541.34600		541.34600		543.76200	543.76200			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			550.07200		550.07200		552.53500	552.53500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			492.59300		492.59300		495.28100	495.28100			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			500.53200		500.53200		503.27200	503.27200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			509.16500		509.16500		511.95600	511.95600			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.39050		9.39050		9.37840	9.37840		10.16	2,347,625.00	250	12,267.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	99.99690		0.10000		110.13600	0.11014	99.997	10.61	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	412.09080		0.41209		424.64530	0.42465	412.091	13.77	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.41330		0.00041		0.48040	0.00048	0.413	15.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.02090		0.00002		0.02370	0.00002	0.021	23.21	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.01890		0.00002		0.02190	0.00002	0.019	23.79	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.47520		9.47520		9.46390	9.46390		9.43	2,368,800.00	250	15,414.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.55610		9.55610		9.54540	9.54540		10.32	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.64470		9.64470		9.63230	9.63230		11.25	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.75380		9.75380		9.68660	9.68660		8.52	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.88730		9.88730		9.81950	9.81950		9.35	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			0.01120		0.01120		-0.00330	-0.00330			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			939.37230		939.37230		813.59840	813.59840			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,039.37220		1,039.37220		913.59660	913.59660			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			301.82500		301.82500		-347.50150	-347.50150			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			839.38270		839.38270		713.61350	713.61350			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			1,000,000.00	10	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.46800		11.46800		11.44500	11.44500		11.87	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.66380		11.66380		11.64100	11.64100		11.68	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80700		1.80700		1.78620	1.78620		9.94	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81960		1.81960		1.79950	1.79950		10.36	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			125.07502		125.07502		125.01708	125.01708			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.59215		125.59215		125.53557	125.53557			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.25054		87.65261		9.17478	88.24363			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.32401		85.27795		9.24577	85.87985			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.38687		86.76620		9.30616	87.37931			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	490.28300		490.28300		492.77400	492.77400			0.00	0	416.00
GOVI	On 07/05/2015	GOVI	498.18500		498.18500		500.72400	500.72400			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	506.77800		506.77800		509.36500	509.36500			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.85375		118.85375		118.86760	118.86760			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.77982		120.77982		120.79605	120.79605			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	126.81004		126.81004		126.82480	126.82480			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	128.86516		128.86516		128.88248	128.88248			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	130.37773		130.37773		130.39259	130.39259			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	131.12121		131.12121		131.13878	131.13878			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	139.18402		139.18402		139.20027	139.20027			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.43933		141.43933		141.45845	141.45845			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	226.20500		226.20500		226.18600	226.18600			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.86900		229.86900		229.85400	229.85400			0.00	0	81.00
IGOV	On 06/08/2015	Index Future	233.85300		233.85300		233.83900	233.83900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	612.67800		612.67800		612.63000	612.63000			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	622.70400		622.70400		622.65900	622.65900			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 17/12/2014		Jibar Tradeable Future	6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.09000	93.91000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.11000	93.89000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.13000	93.87000		6.12000	93.88000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.15000	93.85000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.18000	93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.21000	93.79000		6.20000	93.80000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.30000	93.70000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.41000	93.59000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.52000	93.48000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.62000	93.38000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.72000	93.28000		6.69000	93.31000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12320	0.12320		0.12190	0.12190		14.28	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06020	0.06020		0.06010	0.06010		24.44	1,505.00	25	25.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05920	0.05920		0.05900	0.05900		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05660	0.05660		0.05640	0.05640			1,415.00	25	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.24050	1.24050		1.25010	1.25010			0.00	0	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24140	1.24140		1.25100	1.25100			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24240	1.24240		1.25190	1.25190			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	7.68585	123.09673		7.59412	123.90771		7.58	149,316,333.49	1,213	42,290.00
R186	On 05/02/2015	8.00	Put	557.12000	0.55712		397.10000	0.39710	557.120	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	462.68000	0.46268		325.76000	0.32576	462.680	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	4.12000	0.00412		2.35000	0.00235	4.120	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.72722	125.08189		7.63196	125.90795		7.66	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.75366	121.96313		7.65484	122.80455		8.10	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.75870	124.22402		7.65626	125.08213		7.83	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	749.80000	0.74980		638.41000	0.63841	749.800	8.28	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	288.77296	288.77296		288.80671	288.80671			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.45221	293.45221		293.49169	293.49169			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			236.85705		236.85705		236.88446	236.88446			59,214,262.50	250	50,884.00
R202	On 07/05/2015	Bond Future			240.69534		240.69534		240.72715	240.72715			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			7.39682		105.59716		7.32525	106.03242		5.74	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future			7.43241		103.37539		7.35750	103.81935		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.44971		105.17900		7.37134	105.63155		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	125.07000		0.12507		104.85000	0.10485	125.070	6.62	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			6.52032		107.42628		6.41289	107.68560		1.83	98,402,472.48	916	14,361.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,771.99000		2.77199		3,031.13000	3.03113	2,771.990	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.51858		104.99163		6.39782	105.25681		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.45017		106.82375		6.31322	107.09438		1.76	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			8.11335		99.24448		8.02195	100.02757			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.16121		100.84545		8.06682	101.64278			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			8.30637		102.48749		8.22019	103.26946			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.35566		99.98475		8.26675	100.78099			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.39347		101.72988		8.30185	102.54086			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			8.42909		100.93440		8.35318	101.69686			13,525,209.60	134	36,001.00
R2037	On 07/05/2015	Bond Future			8.47839		102.56267		8.40021	103.33904			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.51834		100.09242		8.43788	100.88318			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			6.81605		105.06692		6.71112	105.42724		2.87	50,852,389.28	484	10,509.00
R204	On 07/05/2015	Bond Future			6.84117		106.76127		6.72730	107.12909		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.82890		104.58486		6.70500	104.95994		3.00	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	47.05000		0.04705		33.94000	0.03394	47.050	3.21	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			8.54852		102.38538		8.46755	103.27091			0.00	0	5,842.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 07/05/2015	Bond Future			8.59725		104.03694		8.51394	104.93855			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.63728		101.46722		8.55165	102.38536			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.52907		106.35812		8.44809	107.27349			2,552,594.88	24	40,897.00
R2048	On 07/05/2015	Bond Future			8.57342		103.64222		8.49019	104.57403			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.60868		105.45064		8.52323	106.39954			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			7.00239		101.53023		6.90895	101.91744		3.78	66,603,830.88	656	33,451.00
R207	On 07/05/2015	Bond Future			7.03638		103.16780		6.93657	103.56290		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,907.24000		2.90724		3,250.83000	3.25083	2,907.240	3.97	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.04175		101.32352		6.93500	101.72631		4.00	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,260.96000		2.26096		2,547.43000	2.54743	2,260.960	4.06	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.17428		100.37852		7.09711	100.75233		4.63	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.20828		98.59723		7.12674	98.97868		4.92	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.21942		100.31780		7.13330	100.70667		4.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	83.27000		0.08327		67.85000	0.06785	83.270	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.19814		98.77327		7.10712	99.17019		4.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	312.18000		0.31218		267.13000	0.26713	312.180	5.18	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			8.33646		81.69715		8.26060	82.33043		11.37	0.00	0	28,455.00
R209	On 07/05/2015	Bond Future			8.37978		79.86656		8.30179	80.51130		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.41298		81.26045		8.33290	81.91710		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	365.88000		0.36588		315.71000	0.31571	365.880	13.26	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			177.70386		177.70386		177.62383	177.62383			0.00	0	628.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/05/2015	Bond Future		178.50797	178.50797		178.42983	178.42983			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		132.52571	132.52571		132.54390	132.54390			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		134.67343	134.67343		134.69432	134.69432			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		137.66155	137.66155		137.49787	137.49787			137,661,550.00	1,000	13,564.00
R212	On 07/05/2015	Bond Future		139.89250	139.89250		139.72869	139.72869			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		8.16944	92.79062		8.08324	93.50128		9.73	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.21305	90.74210		8.12421	91.46570		10.49	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.24560	92.32532		8.15411	93.06224		10.70	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.44256	82.58081		8.36162	83.29248		11.96	0.00	0	9,409.00
R214	On 07/05/2015	Bond Future		8.48493	80.62082		8.40179	81.34537		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.51811	82.02754		8.43281	82.76535		13.26	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		20,657.85000	20,657.85000		20,520.94000	20,520.94000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.98710	4.98710		4.95990	4.95990		6.34	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.97480	4.97480		4.95070	4.95070		6.10	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.74290	1.74290		1.72490	1.72490		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.69310	1.69310		1.68000	1.68000			0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.65760	1.65760		1.65000	1.65000			0.00	0	0.00

**Total for Derivatives :** **1,109,353,164.21**      **56,628**      **4218095.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	101.23139			101.21413			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.69500	101.94910		6.61000	101.96739			2,945,800,000,000.00	440,000,000	220,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.49471			101.47473			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.97500	106.50618		7.87500	106.85237			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.06176			101.04213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond	8.61000	105.55102		8.53500	105.89880			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.23070			100.20909			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.31250			100.29075			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.84000	98.52578		8.74000	98.82773		124,672,288,000,000.00	14,103,200,000	4,300,000,000.00	
AB014U	On 19/11/2024	Spot Bond	100.00000	10.10743		100.00000	10.06298			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.43833		10.84000	100.40904			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.81500	101.91870		6.73000	101.92633			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.26388			101.24328			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.29500	105.15296		8.19500	105.35044			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.30000	272.11681		2.30000	272.09982			0.00	0	100,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.49210			100.47443			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	102.15687			102.13856			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.65244			101.63235			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.71724			101.69633			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.76032			101.73885			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.14853			101.13099			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.87940			100.86103			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.57167			100.55218			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	98.11321		100.00000	97.84946			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000	173.10795		2.04000	173.09829			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.79533		2.76000	162.78314			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.27518		2.17000	176.26479			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.80035		1.82000	185.79111			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.39125	79.87792		7.39125	79.86232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond		7.39125	79.87792		7.39125	79.86232			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.62124			101.60017			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.16777			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.07149			101.05246			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.85000	104.06252		6.77500	104.04668			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	89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32286			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.98500	107.83286		6.90000	107.87871			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.08723			101.06666			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.65000	108.85875		2.65000	108.85096			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.41000	161.66481		2.41500	161.56379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.32000	214.68037		2.32000	214.66682			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	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.97000	95.03641		8.90000	95.39795			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	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.69678			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	103.09000			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	109.33508		9.63000	109.31620			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.39000			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	9.05500	115.24726		8.96500	115.92157			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.31500	93.63502		8.24000	93.96090			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.44000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58000			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	9.15000	114.51286		9.06000	115.18054			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.82000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		99.87785			99.85727			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.74097			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.64500		108.51373		7.54500	108.78897			1,362,339,000,000.00	178,200,000	1,583,400,000.00
ABS11	On 09/04/2021	Spot Bond	8.32000		106.84258		8.24500	107.19598			8,320,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.85500		101.35190		6.77000	101.36737			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.36000		99.39533		8.27000	99.76221			1,070,080,000,000.00	128,000,000	736,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.25000		98.85564		9.16000	99.45720			27,010,000,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.27500		104.54470		7.21000	104.60405			1,018,500,000,000.00	140,000,000	1,070,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.11000		275.95636		2.11000	275.94054			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.50000		131.13015		1.50000	131.12482			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.13000		133.47286		2.15000	133.29356			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00499		100.00000	0.00497			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		66.15947		100.00000	65.99919			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.14500		104.68162		11.06000	104.71329			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.41747			100.39053			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.62378		100.00000	6.60755			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.42754			100.39992			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.56997			100.53282			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		39.48078		100.00000	39.38409			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.40740			100.38113			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.70704		11.00000	66.68797			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		25.26770		100.00000	25.20582			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.77685			101.75364			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.94444			101.91893			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.70211			101.67994			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.75261			101.72974			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.77483			101.75165			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.93567			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.93567			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95260			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95260			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.91873			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.89069			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.67338			101.65449			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.55290			101.53176			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.72234			101.69989			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.77261			101.74946			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.79275			101.76933			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.75238			101.72951			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.66174			101.64011			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.67000	107.46945		8.67000	107.44412			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.89334			100.87158			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.55297			101.53271			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.84126			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.54411			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.58142			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.70204			101.67986			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.69465			102.67541			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.01608			100.04078			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.69294			102.67374			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.49372			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39760			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.67247			101.65222			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.40327			101.37950			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.95714			102.93804			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.70812			101.68586			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.79827			102.77832			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.51437			101.49477			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.48000			101.46087			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.54672			101.52668			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.67195			101.65019			0.00	9,000,000,000	4,500,000,000.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.60122			101.58043			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.52044			101.50075			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.54268			101.52269			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.11670		10.23000	102.08856			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.56474			101.54445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	101.53055			101.51073			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.32443			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.91500	107.73680		8.81500	108.08648			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.66582			101.64414			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.39696		1.75000	117.51203			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.68200			101.66338			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.54452			101.52451			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61275			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.66235			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.56314			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.97010			101.95038			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.31872			102.29676			0.00	4,209,000,000	4,209,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.32607			103.30733			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.54527			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.69860			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.65243			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.63040			101.60921			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.71610			101.69372			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.74234			101.71961			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.95223			101.93386			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	102.20978			102.19126			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.74849			101.72567			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.74849			101.72567			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.84762			101.82345			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.78271			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82098			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.95638			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.78284			101.75955			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.74168			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.99379			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.86684			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52344			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.50954			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.29621			100.27738			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.54726			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.59106			101.57041			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.61275			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.52542			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.52344			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.68389			101.66196			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	99.90614			99.88395			0.00	40,000,000	2,040,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.80269			100.78080			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.78034			100.75918			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.18977			100.16642			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.14063			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.85431		100.00000	21.80137			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.64423		100.00000	13.60117			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.26045			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.96231			100.94259			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.05594			101.03417			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.18065			101.15614			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.90467			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.43000	99.75529		7.33000	99.86267			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.15934			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.34557			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.28500	102.94265		8.18500	103.27708			856,669,000,000.00	103,400,000	3,098,900,000.00
AIR02	On 30/04/2023	Spot Bond	9.15000	115.74508		9.06000	116.28803			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96500	107.20760		6.90000	107.26739			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.71000	103.58786		8.64000	104.02059			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.67075		100.00000	12.64254			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.53000	103.92710		9.44500	104.60382			26,684,000,000.00	2,800,000	2,800,000.00
AIRL01	On 30/04/2028	Spot Bond	2.66000	165.98749		2.66500	165.88658			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97462			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92626			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	99.94711			99.92930			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	101.51480			101.49421			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.84356			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.57487			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.16651			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46333			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	101.56314			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90112			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87727			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	105.88000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.90891			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.26310			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.57000	130.14166		2.57000	295.72203			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.98700			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	102.10778			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.13309			100.10833			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	94.65298			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	96.96905			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.01778			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	101.16508			101.14329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.52570			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.58500	206.69316		2.58500	206.67864			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	27.61518		100.00000	27.44077			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.17454		100.00000	17.00133			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.29584		100.00000	17.12141			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.74999		100.00000	16.58106			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.87089			99.85219			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.42416			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.40430			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.41946			101.39962			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.38500	106.27321		8.28500	106.58064			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.77336			101.75472			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.03487			101.01665			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.54513			100.52688			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.23396			100.21470			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.89000	103.06436		8.81500	103.39035		17,780,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.22500	105.52391		7.14000	105.57260			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	37.09728		100.00000	36.93414			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	104.29961			104.28121			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.24500	105.91908		8.14500	106.15039			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.71747	104.07297		10.71747	103.46351			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88260	102.37735		10.88260	102.28708			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89179	102.35056		10.89179	102.27331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.97615			101.94724			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90236		102.48625		10.90236	102.25543			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.28817		103.36586		11.28817	103.35336			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		102.02106			101.99146			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		102.02106			101.99146			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		102.02112			101.99152			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.96747		102.00360		10.96747	101.97728			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94140		103.28226		10.94140	102.40388			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88260		102.37735		10.88260	102.28708			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.76085		103.15811		10.76085	102.65353			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.88825		98.71378		9.88825	102.28933			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.92232			101.89424			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87380			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87380			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.36245		102.20740		10.36245	102.04917			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.92000		102.35799		10.92000	102.32802			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.82119			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.84500		75.95153		10.84500	100.30826			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.75183			101.72638			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.64481		9.28000	101.63360			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.84750			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond		10.68500	72.62080		10.68500	102.75767			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.79488			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.83873			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.83873			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.77383			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.88612			101.85860			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.88612			101.85860			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.77733			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.82362			101.79708			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.88621			101.85869			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.38351			101.36373			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.48239			101.46109			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.71747	104.57183		13.71747	103.98004			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.79525	103.73227		14.79525	103.71568			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.64642	103.57744		13.64642	103.17507			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.40736			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.40736			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.40736			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.49460			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.10151			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.79561		100.00000	23.75046			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.93470		100.00000	21.88157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.96304		100.00000	19.91468			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.32287		100.00000	12.29301			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.32287		100.00000	12.29301			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.89893		100.00000	14.86284			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.90967		100.00000	12.87839			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.91506			100.89788			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.88014			100.86178			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.08731			101.07005			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.15153			101.13317			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.40568		100.00000	8.38509			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.40568		100.00000	8.38509			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		182.06246		2.01000	182.05256			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.58000		101.96212		7.58000	165.76566			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.58000		103.26617		7.58000	166.01718			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.05500		101.58143		7.96500	102.29448			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		99.93800			99.91718			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.38500		100.57153		7.28500	100.84010			1,477,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.84449			101.82676			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.93512			100.91553			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.95343			100.93343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.01445			100.99308			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.07544			101.05269			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.24571			101.21914			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.39007		100.00000	23.33341			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	100.75330			100.73350			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.76790			100.74770			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.77277			100.75243			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.83116			100.80919			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.90893			100.88477			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	22.88502		100.00000	22.82958			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	22.88502		100.00000	22.82958			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.62647			101.60726			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.74828			101.72754			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.78149			101.76034			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.79500	104.00799		7.69500	104.19443			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.88114			101.85873			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	102.05815			102.03352			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.37082		100.00000	16.33073			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	16.37082		100.00000	16.33073			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.44013			100.41509			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.42000	103.00188		10.42000	101.98370			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.09291			100.07298			0.00	240,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.96735			100.94735			0.00	0	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.09500	106.66707		7.99500	107.02736			35,618,000,000,000.00	4,400,000,000	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.86277			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.66545			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.11376			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.25595			100.23825			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.29536			100.27481			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23352			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24492			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.26562			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35127			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.53442			100.49667			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	66.15293		100.00000	65.99091			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.93800			100.91510			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.96446			100.94088			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.09097			0.00	0	8,500,000,000.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.19466			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.88341			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.15771			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.05474			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.96916			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.60382			0.00	0	400,000,000.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.29738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.69040			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.54990			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	68.86792		100.00000	68.73823			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	29.01785		100.00000	28.94755			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63924			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.35041			100.32944			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		8.94500	110.12781		8.84500	110.28388			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	106.49321			106.47249			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.84500	103.01744		8.74500	103.12606			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.98500	100.81009		11.88500	101.07026			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.92935			100.90135			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		10.94500	105.89973		10.84500	106.20133			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.43174			100.41100			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.83500	101.74327		8.73500	101.93768			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	98.84122			98.81021			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.38500	101.92652		11.28500	102.25187			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.29781			101.27898			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	102.36536			102.33685			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.60685			100.58696			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.64000	95.94116		9.56500	96.21872			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.52000	123.22542		9.43000	123.77468			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.80000	110.85433		9.71000	111.41736			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.68000	119.10704		8.59000	119.75275			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	99.91129			99.88165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.14500	103.30244		11.04500	103.39210			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	103.57622			103.55096			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.67238			102.64668			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.70229			101.67644			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.87425			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.12817			101.10238			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.93011			101.88711			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.09578			100.02262			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.61712			101.59376			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.67971			101.65537			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.75165			101.72621			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.55557			100.51939			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.54997			100.51416			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.57956			100.54178			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.50276			100.47974			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.70214			101.67996			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.38871			102.36982			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.29753		10.11000	104.26959			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.26885			101.24883			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.73477		2.76000	121.72571			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	121.68594		3.14000	121.67558			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.16707		8.25000	102.14426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	2.83000	123.25136		2.85000	123.09300			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	121.06883		2.40000	121.06086			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.37635			102.34488			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.21500	101.64783		8.15000	101.73642			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96611			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.00567			100.98498			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.26500	101.72334		8.20000	101.81225			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.26500	101.72334		8.20000	101.81225			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.31500	100.57042		8.25000	100.66690			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.74254			101.71980			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.91621			101.89109			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.05218			101.03435			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.62800		10.00000	104.60100			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.05218			101.03435			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.44182			100.42172			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.76590			101.74285			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.22910			100.20886			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.24292			100.22141			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.59064		9.35000	102.56517			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.59064		9.35000	102.56517			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.20801			100.18774			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.20854			100.18822			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.92244			99.90436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond		0.00000	101.58585			101.56760			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.64273			101.62499			0.00	0	200,000,000.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.64572			101.62801			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.58585			101.56760			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.58585			101.56760			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.64409			101.62556			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	102.47841			102.45911			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	102.07836			102.05840			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	102.58399			102.56487			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	102.58399			102.56487			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	102.58399			102.56487			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.98266			101.96239			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.71500	105.14017		8.61500	105.47663			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.62262			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.97485			101.94892			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.96795			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95826			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	102.04188			102.02134			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.23201			100.21162			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.24840			100.22409			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	102.22102			102.20084			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.76519			103.74439			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.95577			100.93700			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	101.75271			101.73381			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.54226			101.52358			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54329			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.93332			100.91302			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.57344			100.50322			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.97912			101.95544			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.75334			101.72930			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.13821			104.11835			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.47659			101.45270			0.00	0	360,000,000.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.73427			101.71050			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.52005			101.49602			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.85766			101.83334			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.47705			101.45309			0.00	0	560,000,000.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.63554			101.61185			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60199			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	103.15709			103.13520			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.15965			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.15654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.84228			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.93424			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	125.24993			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.47602			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.25000	96.74598		10.18000	97.08516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		10.77000	98.27849		10.70000	98.61918			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53164			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.84476			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.46544			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89533			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.81346			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.83659		8.80500	100.81258			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90411			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	121.70713			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.69607			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.72581			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.84080			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.78299			101.75970			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.34218			100.30615			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.46928			102.43653			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	80.30591			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.94456			101.91905			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53164			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82626			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.13194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54044			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.45415			102.42161			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	102.02510			101.99848			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.56072			101.54048			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.78530			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81835			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.54728			100.52651			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49646			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.80537			100.78532			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.06120			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.35843			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	100.75564			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87119			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.47976			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.46182		10.55000	102.09491			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.36000	108.72869		9.36000	109.38127			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.59496			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.70988			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.50000	110.10618		11.50000	110.89331			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.75802			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.53000	110.55851		11.53000	110.45752			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.96000	109.89762		9.96000	109.81057			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.75802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.87547			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.95968			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.80710			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.84080			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59671			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.86500	106.86285		8.86500	106.78605			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89015			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.79124			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.18194		10.55000	102.15292			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.27358		11.00000	99.60413			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.91075			100.89171			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.82098			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.92026			100.90053			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.29000	106.83363		11.29000	106.73644			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.99533			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.97453			100.95067			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.73176			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.71055			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16215			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.97246			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.90861			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.80980		7.01000	40.42037			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	174.08997			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		7.96500	102.31644		7.96500	145.58225			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.58000	37.58125		7.58000	165.76566			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.58000	38.01251		7.58000	166.01718			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.87340			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.82101			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.29127			101.26934			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.29127			101.26934			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.76271			101.73970			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.64961			101.62816			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.67188			101.65012			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25730			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65243			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89533			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.50557			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.58298			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57306			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.58298			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.21752			100.19380			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.21825			101.19551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.87000		107.51107		8.87000	106.00315			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.19500		102.40715		8.09500	102.68890			13,072,664,000,000.00	1,595,200,000	809,700,000.00
COJ05	On 05/06/2023	Spot Bond	9.58000		115.03207		9.50500	115.47599			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.02500		102.54242		7.94000	102.60323			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.15000		109.81906		9.07500	110.16331			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.21000		105.95042		9.14000	106.38058			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.58000		98.89737		9.49000	99.37357			47,900,000,000,000.00	5,000,000,000	2,600,000,000.00
COT02	On 03/04/2028	Spot Bond	10.40000		100.31109		10.31000	100.92108			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.40000		93.26123		10.31000	93.85183			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.15035			100.12929			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.08334			100.01314			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.98163			100.96337			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.20586			100.18581			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.54977			101.52940			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87329			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.06244			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	0.10840		258.48541		0.10840	105.51845			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.82858		100.00000	11.79962			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.80041		100.00000	4.78526			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.74514		100.00000	11.70807			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.77786			100.76013			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.52000		99.60818		7.42000	99.83562			148,144,000,000.00	19,700,000	19,700,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.15515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01722			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24506			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	53.78765		100.00000	53.38393			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.92259			99.90305			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.27870			101.25741			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.69100			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.31292			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	98.60068			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.12798			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.44433			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.39498			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.85071			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.91448			101.88505			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.14000	108.63108		8.06500	108.99323			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.06500	110.89802		7.00000	110.97683			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94500	109.34510		7.85500	109.71357			3,573,661,000,000.00	449,800,000	1,797,900,000.00
DV23	On 27/02/2023	Spot Bond	8.64000	110.58389		8.57000	110.98675			956,659,680,000.00	110,724,500	1,155,375,500.00
DV24	On 18/02/2024	Spot Bond	8.84000	108.12305		8.77000	108.54891			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.08000	111.01562		8.99500	111.70208			5,448,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	99.93321			99.91631			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.85810			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.32621			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21539			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24402			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.43471			100.41667			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.49369			101.47539			0.00	0	1,300,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.73864			100.71884			0.00	100,000,000	40,900,000,000.00
E170	On 01/08/2020	Spot Bond	7.43000	132.22238		7.34000	132.67669			31,577,500,000,000.00	4,250,000,000	2,250,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	93.48994			93.44014			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
EL037	On 31/01/2037	Spot Bond	2.25000	100.07546		2.25000	2.25000			78,750,000,000,000.00	35,000,000,000	35,000,000,000.00
EL15	On 29/06/2015	Spot Bond	0.20000	137.01269		0.20000	137.01194			480,000,000,000.00	2,400,000,000	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.66678		2.05500	123.58954			0.00	0	80,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.11453		2.06500	111.03647			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000	112.08439		2.07500	112.00506			0.00	0	9,250,000,000.00
EL31	On 02/06/2031	Spot Bond	2.17000	102.42214		2.17000	102.41607			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.25000	100.07546		2.25000	0.00000			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.04000	110.31452		8.96500	110.62858			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.89000	111.13646		8.81500	111.48466			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.45000	104.53153		9.36000	105.07388			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.62000	97.00309		9.62000	98.32014			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.77000	108.28317		9.77000	105.63600			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.38432			100.36463			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	94.67867			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond		0.00000	99.86764			99.84848			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.61850			100.59820			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.59493			100.57545			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.32062			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.56372			100.54533			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.78596			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	65.17609		100.00000	66.89039			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	90.09360		100.00000	89.88649			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.00500	106.52696		10.92000	106.54282			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.78945			103.76464			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	99.71779			99.69279			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.57786			101.55569			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.36500	99.33551		9.26500	99.58942			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.33426			101.31313			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13034			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	100.39652			100.37546			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	100.42070			100.39830			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.33629			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.34984			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.33358			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.34488			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.36274			100.34358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.35788			100.33899			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000	102.50515		7.11000	102.47840			2,840,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.31500	106.84689		7.22500	107.10071			102,953,778,081,000.00	14,074,337,400	6,561,479,400.00
ES23	On 25/01/2023	Spot Bond	8.01000	115.32765		7.94000	115.74791			117,358,756,101,000.00	14,651,530,100	5,755,260,000.00
ES26	On 02/04/2026	Spot Bond	8.39000	97.46328		8.30000	98.07710			117,070,757,696,000.00	13,953,606,400	15,167,855,000.00
ES33	On 15/09/2033	Spot Bond	9.19000	86.67101		9.11500	87.24139			1,390,130,161,884,000.00	51,265,523,600	33,194,599,600.00
ES42	On 25/04/2042	Spot Bond	9.26000	93.42127		9.18000	94.14423			485,224,000,000,000.00	52,400,000,000	21,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.34622			100.32552			0.00	10,200,000	10,200,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.35691			100.33553			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.23424			100.21354			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.02403			101.00430			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.49569			101.47539			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.30162			100.28080			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.62247			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.10439			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.27439			100.25553			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.05757		100.00000	35.90414			0.00	10,000,000,000	10,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.11651		100.00000	11.08958			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.81872		100.00000	10.79251			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.70389			101.68371			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.30354			100.27992			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.90312			101.88044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond		0.00000	102.03591			102.01156			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		8.88500	102.58670		8.78500	102.89422			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	99.91391			101.59827			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	99.91384			101.59820			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.86925			100.84813			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	105.34980			105.33102			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.01828			100.04219			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.01942			100.04294			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.64000	101.78827		9.56500	102.12253			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.58500	110.02193		10.48500	110.32332			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.86360			101.83920			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.13000	133.47286		2.15000	133.29356			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.14000	275.34587		2.14000	275.32984			0.00	0	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.36500	111.69813		2.36500	111.69099			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.39000	162.02682		2.39500	161.92562			0.00	0	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.21000	218.10565		2.21000	218.09254			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.25500	107.62347		7.17000	107.66836			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.77600	63.87239		7.77600	63.26065			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44900	40.92271		9.44900	40.03482			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.69000	39.60768		9.69000	38.71325			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	83.00498		100.00000	82.83133			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.02759			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	101.96475			101.93896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	101.70219			101.68001			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.86782			101.84337			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.31077		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.31077		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82098			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	101.73573			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02422			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	101.79124			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24969		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90421			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	102.34556			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.27636			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	19.78000		100.09221	19.73152			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.62664			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	112.28580			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	102.18664			102.15779			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.32342			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.82733			101.80343			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.84756			101.82338			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.68800			101.66602			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70202			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.22691			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.67226			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	59.23485		13.22500	59.21368			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.57703			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.57901			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.34842			102.31733			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.65044			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.59500	100.01078		3.59500	100.00109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.72185			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.72185			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53164			0.00	0	400,000,000.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.74199			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.58497			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.72094			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.85467			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.50781			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.71352			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.93739			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.12798			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.68615			0.00	810,000,000	270,000,000.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.08487			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56711			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.70202			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.70202			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.62652			101.60731			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.34335			101.32357			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.41660			101.39567			0.00	26,000,000,000	13,000,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.50206			101.48397			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.15905			101.14022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.79719			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.14379			101.12489			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.48417			101.46609			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.12077			101.10193			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.12382			101.10492			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.09050			101.06940			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.99078			100.97173			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.09050			101.06940			0.00	16,380,000,000	8,190,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.98679			100.96783			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.66152			100.63973			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.91035		8.75000	98.84661			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.51142			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.04547		100.00000	10.01377			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.17827		100.00000	9.14929			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.61960			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.60407		100.00000	1.59575			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.48371			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	25.56508		100.00000	25.37319			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.62095			100.59978			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	0.51614		100.00000	0.51382			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	23.37880		100.00000	23.20332			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.62092			100.59974			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.91473		100.00000	10.83280			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.61941			100.59829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond		0.00000	100.58841			100.56841			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.69054			100.66932			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.64855			100.62869			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.96000	99.76226		2.96000	126.55014			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.51757			100.49799			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.51082			100.49151			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.51082			100.49151			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.33659			100.31506			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.83336			101.80937			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.82329			101.79945			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	99.89147			101.98179			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.86722			100.84554			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.47000	122.51633		3.49000	122.34929			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.85560			101.83131			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.87377			101.84924			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	122.12791		3.54000	121.96131			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.50000	122.28311		3.52000	122.11633			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.82000	127.59255		2.82000	127.58283			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.89000	101.44327		2.89000	134.86934			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.97203			100.94756			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.62131			101.60024			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.84352			101.81940			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.48861			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	102.14230			102.11406			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		102.06560			102.03842			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74763			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74564			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.85184			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.57113			101.55262			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.93288	100.00000		10.90611			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.09459	100.00000		33.01264			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		62.27501	100.00000		62.08058			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.79222	100.00000		17.73606			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		7.25955	100.00000		7.16815			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.96000		151.71322	4.96000		151.69288			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.39611			101.37955			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.97338			101.95543			0.00	0	500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.06232			102.04428			0.00	1,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.36798			101.34946			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.26853			101.24988			0.00	13,100,000	13,100,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.30716			100.28571			0.00	12,700,000	12,700,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		101.06799			101.04720			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800		84.04930	1.92800		107.80280			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		104.26649	2.36000		136.98603			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.90197			100.88312			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.20461	10.38000		101.17643			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.20461	10.38000		101.17643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.84743			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.50000	110.53933		2.50000	110.53186			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.52000	208.61833		2.52000	208.60405			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.47000	111.12723		2.47000	111.11982			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	101.09139			101.07522			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.55000	207.77717		2.55000	207.71270			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.93902			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.45000	110.84268		2.45000	110.83533			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.56000	109.37477		2.56000	109.36719			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25082			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	50.34600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.53190			100.51461			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.66500	108.14904		2.66500	107.36455			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.67000	113.12237		2.67000	258.71307			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.72000	111.43388		2.72000	256.88244			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.38000	97.65637		2.38000	97.65008			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.75000	201.90268		2.75000	201.88761			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.65000	265.20908		2.65000	265.18999			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.15000	275.14270		2.15000	275.12664			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.87000	260.97400		2.87000	260.95368			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.60000	129.50691		2.62000	129.33202			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.83708			100.81677			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.13000	129.39171		2.15000	129.21789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		101.03470			101.01339			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.27993			101.25937			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.67367			100.65299			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.72544	2.34000	110.71844				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	20.83941		104.97509	20.78552				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	25.47654		101.07593	25.41355				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	17.04618		100.44759	17.00426				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	23.70654		100.76967	23.64807				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	2.04000	118.83699		2.04000	118.83036				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	2.31000	112.25562		2.31000	112.24862				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	98.64622				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000	111.95115		2.34000	111.94408				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.16638			100.14304			0.00	256,600,000	128,300,000.00
FRS90	On 07/12/2023	Spot Bond	2.35000	125.40277		2.35000	343.48331				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.53436			100.51415			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.17267			100.15148			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.36500	102.60365		6.28000	102.60955				26,733,000,000.00	4,200,000	102,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.30500	102.91072		7.24000	102.99798				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.63500	104.01003		7.53500	104.23861				0.00	0	4,000,000,000.00
FRX18	On 14/04/2018	Spot Bond	7.78500	109.36701		7.68500	109.64971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.20000	103.68762		8.11000	104.03266			1,644,920,000,000.00	200,600,000	961,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.41000	103.08196		8.33500	103.40264			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.00000	94.87224		8.93000	95.23288			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.10000	110.55072		9.01000	111.15130			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.44000	102.09332		9.35000	102.70539			118,944,000,000.00	12,600,000	512,600,000.00
FRX31	On 21/02/2031	Spot Bond	9.86000	99.82432		9.77500	100.46814			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.86500	83.23441		9.78500	83.86289			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.39902			101.38100			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.44959			101.43087			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.46980			101.45081			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.52029			101.50061			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.60111			101.58032			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.66172			101.64010			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.92426			101.89903			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.28331			100.26534			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.29535			100.27657			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.12856			100.10930			0.00	22,000,000,000	38,170,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.30625			100.28675			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.31836			100.29804			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.32844			100.30744			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.37273			100.34877			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.33461			101.31479			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.46171			101.44329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	8.59500		103.26944		8.49500	103.45746			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	100.83836			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	100.73808			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.75337			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.78291			0.00	0	220,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.81956			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.87040			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		99.94161			99.92197			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.13302			101.11481			0.00	0	50,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.05909			101.03951			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.88285			102.76425			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.90647			100.88915			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		99.88351			99.86387			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.30674			100.28538			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.48852			101.46846			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.20659			100.18840			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.29858			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		102.64116			102.62134			0.00	543,600,000	543,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000	100.99074			100.96648			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	14.18626		100.00000	14.07979			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.20807			101.18994			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.80471			99.78491			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.66584			100.64615			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.67362			100.65368			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.87877			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.84625			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	100.98102			100.96090			0.00	240,000,000	60,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.08721	102.10898		7.08721	98.68222			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	101.02472			101.00363			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.08823	101.75730		8.08823	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	101.08086			101.05854			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.53886	101.81264		8.53886	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	101.14945			101.12562			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.06657			101.04597			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.19072			101.16853			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.23212			101.20911			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.60380			100.58267			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.62500		105.41879		8.52500	105.59516			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.67000		112.74544		7.58000	113.15404			185,309,040,800,000.00	24,160,240,000	13,419,570,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		279.03313		1.96000	279.01825			10,893,288,000,000.00	5,557,800,000	12,628,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		285.36048		1.96000	285.34526			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.15000		104.07466		9.07500	104.73638			216,546,403,440,000.00	23,666,273,600	12,611,586,800.00
HWAY35	On 31/07/2035	Spot Bond	9.15000		104.09077		9.07500	104.76499			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		94.54545		100.00000	94.30052			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.65564		100.00000	24.59526			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		62.14880		100.00000	61.99824			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		29.69983		100.00000	29.62788			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.74856		100.00000	21.69587			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		96.06409		100.00000	95.81522			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		118.65318		1.70000	118.64773			47,144,105,390,000.00	27,731,826,700	09,146,799,100.00
I2038	On 31/01/2038	Spot Bond	1.74000		126.66225		1.74000	126.65629			93,343,154,688,000.00	53,645,491,200	87,720,496,800.00
I2046	On 31/03/2046	Spot Bond	1.72000		128.90976		1.72000	128.90370			62,095,746,332,000.00	36,102,178,100	65,836,222,400.00
I2050	On 31/12/2050	Spot Bond	1.74000		139.04272		1.74000	139.03617			26,817,634,467,480.00	15,412,433,602	57,313,217,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.14500		103.21514		7.06000	103.21843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond		0.00000	100.16775			100.14988			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	102.02584			102.00785			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.81500	104.12695		7.75000	104.18392			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.49500	109.34342		7.39500	109.62059			0.00	0	200,000,000.00
IBL28	On 18/08/2016	Spot Bond		7.63500	103.42761		7.57000	103.50964			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.66100			100.64143			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.66000	130.69483		1.66000	130.68896			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.20000	132.87348		2.22000	132.69483			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.44764			101.43022			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.97064			101.95206			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.61500	104.84456		7.51500	105.11879			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.06886			101.87588			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.77630			102.65724			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.48819			100.46955			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.21500	102.91658		8.11500	103.23166			34,503,000,000,000.00	4,200,000,000	0.00
IBL46	On 15/01/2020	Spot Bond		8.62000	97.23522		8.53000	97.56724			855,104,000,000,000.00	99,200,000	2,463,600,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.48036			101.46142			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.69500	100.23544		7.59500	100.50218			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.67000	104.96191		8.58000	105.33971			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.56342			100.54487			0.00	0	50,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.69860			100.67972			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.49684		7.90000	101.47548			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.99500	103.14015		7.89500	103.43148			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.76953			100.74860			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond		0.00000	100.42826			100.40987			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.26500	105.12096		7.16500	105.30366			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		7.95500	107.13983		7.85500	107.47911			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.06000	110.39119		8.99000	110.81776			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.32042			101.30161			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.81552			100.79726			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.72912			100.71056			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.74424			100.72527			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.75922			100.73985			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00631		100.00000	0.00630			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.93628			100.91834			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.88454			100.86563			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.29000	101.22167		8.21500	101.54408			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.22451			100.20489			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.23180			100.21151			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.40000	101.24110		9.31000	101.79576			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.63887		5.00000	100.62534			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.63887		5.00000	100.62534			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.71894		5.00000	101.70529			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.63971		5.00000	100.62605			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.90117		4.00000	100.89013			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.53458		4.00000	100.52364			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	33.10102		100.00000	32.99766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.91427	100.00000	32.81150				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.91427	100.00000	32.81150				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.24596	9.20000	106.21972				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.54191		101.51995				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		101.54191		101.51995				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.42831		100.40549				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.13502	100.00000	7.11754				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.29484				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		87.52998	100.00000	87.32057				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.56500		102.05520	8.50000	102.04973				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.30272		100.27618				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.05478	100.00000	14.02073				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		62.27501	100.00000	62.08058				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.51787	100.00000	10.47162				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		19.45508	100.00000	19.27370				0.00	0	10,000,000,000.00
IN281U	On 28/11/2019	Spot Bond	100.00000		12.70243	100.00000	12.60162			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA449	On 02/12/2014	Spot Bond	6.25000		99.94866	6.25000	99.96577				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.93155	6.25000	99.86320				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.79494	6.25000	99.72678			206,250,000,000,000.00	33,000,000,000	16,500,000,000.00	
INA502	On 06/01/2015	Spot Bond	100.00000		91.93955	100.00000	91.70854			150,000,000,000,000.00	1,500,000,000	1,500,000,000.00	
INA503	On 13/01/2015	Spot Bond	6.40000		99.32081	6.40000	99.25167				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.19988	6.40000	99.13091				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA505		On 27/01/2015	Spot Bond	6.40000	99.07924		6.40000	99.01044			0.00	0	0.00
INA506		On 03/02/2015	Spot Bond	6.45000	98.95085		6.45000	98.88169			0.00	0	0.00
INA507		On 10/02/2015	Spot Bond	6.45000	98.82988		6.45000	98.76089			0.00	0	0.00
INA508		On 17/02/2015	Spot Bond	6.45000	98.70921		6.45000	98.64038			0.00	0	0.00
INA509		On 24/02/2015	Spot Bond	6.45000	98.58883		6.45000	98.52017			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.70693			101.68218			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.71747	103.50771		10.71747	103.05326			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.71747	102.25356		10.71747	102.14564			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.78248			101.75920			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	99.86297			99.83535			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.74852			101.72571			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.11326		6.50000	101.09549			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.77142			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.47915			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63802			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99598			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.70202			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32483			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30640			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.55512			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.43291			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.31506			100.29750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond		0.00000	100.31161			100.29426			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.16672			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.87028			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.88959			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.45562			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	105.17186			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.40919			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.77733			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.05616			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.65489			100.62743			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		90.34653	100.00000		90.12346			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.23180			101.21342			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.11470			101.09485			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.12910			101.10898			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.32500	102.25976	8.26000		102.37454			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.35068			101.33118			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.38260			101.36260			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.40390			101.38357			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.04505			101.02575			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.09779			101.07745			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.22092			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.09000	101.72590	9.01500		102.06539		33,633,000,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond		0.00000	101.69714			101.67645			0.00	0	30,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.18500	105.74963	8.08500		105.97988		21,056,731,000,000.00	2,572,600,000	2,182,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	101.25255			101.23280			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.20739			101.18697			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.61893			100.59911			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.81318			101.78948			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32500	105.93605		8.24000	105.95778			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	103.39799			103.37712			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.93204			99.90921			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.29000	126.85300		3.31000	126.78960			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500	142.10768		3.57500	142.09383			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.51736			101.49483			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.25180			101.22934			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.17598			101.15331			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.84502			99.82265			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.58763			101.56498			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	98.22124		3.70000	99.06903			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	105.37468		3.70000	105.36419			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.86012			99.83659			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.52393			100.49991			0.00	0	200,000,000.00
IV08	On 30/04/2018	Spot Bond	9.83500	112.35536		9.73500	112.62958			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.11557			101.08986			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000	140.63801		3.67500	140.54706			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000	99.98288		6.25000	99.94866			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	99.89737		6.25000	99.82906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA502	On 08/01/2015	Spot Bond	6.40000		99.40737		6.40000	99.33811			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000		99.28623		6.40000	99.21714			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		99.16538		6.40000	99.09646			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000		99.16538		6.40000	98.97607			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.91626		6.45000	98.84714			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.79537		6.45000	98.72643			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.67478		6.45000	98.60601			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.55449		6.45000	98.48588			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.51601			100.49465			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.35595			101.33813			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.08746			101.06943			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.19543			101.17664			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.29423			100.27554			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.24531			100.22370			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.08173			100.01193			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.11487			101.09502			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.12208			101.10209			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.13648			101.11622			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.07164			101.05261			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.97478			100.95479			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.77934			100.75941			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.64341			101.62289			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.37061			100.35107			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.17164			100.15304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000		100.16995			100.15154			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.35913			101.33866			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		101.06638			101.04885			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.85539			100.83617			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.69915			100.68141			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.52774			101.50875			0.00	1,400,000,000	700,000,000.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.41076			101.39051			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.44672			101.42592			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.44671			101.42591			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.55500		106.32186	8.45500	106.68003				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.63768	100.00000	14.58264				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.62410	100.00000	11.57298				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.95762			100.93926			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.71000		106.55961	8.63500	106.91559				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.79421			100.77388			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.43064			100.41109			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.59322			101.57443			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.30946				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.82115			100.80275			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.03338			102.01560			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.12500		101.09236	7.04000	101.14576				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.64591			100.62466			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.30686			100.28550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC050	On 03/12/2017	Spot Bond	100.00000		8.97604	100.00000	8.90717				100,000,000,000,000.00	1,000,000,000	1,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		85.38393	100.00000	85.18764				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.78560		100.76491				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		89.77652	100.00000	89.55967				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.83112		100.81045				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.89980	100.00000	33.81767				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.51732		101.49676				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		88.25722	100.00000	88.04758				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		92.97072	100.00000	92.74988				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		87.11055	100.00000	86.90654				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		98.27155	100.00000	98.01157				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		99.79806		99.77759				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		99.79030		99.76905				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.91106				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.87162	100.00000	55.73627				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.23965				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.82590		100.80117				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.05000		144.53333	7.96000	145.43120				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.62748		101.60947				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.52784		101.50911				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.71822		99.69690				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.10911		100.09071				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.51594		101.49608				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.51100		101.49152				0.00	23,200,000	23,200,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK11	On 28/11/2019	Spot Bond	9.62000	100.18185		9.53000	100.50645			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.73930			100.71924			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.29500	100.87785		8.19500	101.09092			1,520,473,500,000.00	183,300,000	3,532,400,000.00
LGL03	On 03/04/2018	Spot Bond	8.34500	99.29280		8.24500	99.55323			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.80000	104.39824		8.71000	104.77550			688,160,000,000.00	78,200,000	724,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.71134			99.68221			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.64500	100.77561		9.56000	100.83136			20,061,600,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.68484			99.65306			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.29763			100.26857			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.20520			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.34558			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.51365			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.93029			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.37770			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98175			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.91115			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37958			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.59700			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.71137			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.72383			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.79488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	101.09736			101.07954			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.63440			101.61677			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.22791			102.20997			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.54349			101.52539			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.14193			100.12425			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.45749			100.43915			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.92739			100.91043			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.05891			101.04087			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.53936			94.15525			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.54073			100.52244			0.00	12,020,000,000	6,010,000,000.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.55288			100.53416			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	85.37140	100.00000	85.17560				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	39.28763	100.00000	39.19141				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	95.53806	100.00000	95.28796				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	19.50895	100.00000	19.42316				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	25.18265	100.00000	24.99363				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	25.34639	100.00000	25.15614				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	22.29928	100.00000	22.13191				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.21500	104.17935	8.11500	104.52461			384,462,000,000.00	46,800,000	585,800,000.00	
MBSA02	On 15/04/2019	Spot Bond	8.23500	103.64283	8.13500	103.98658			64,233,000,000.00	7,800,000	7,800,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.78990		99.76863				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.80467		99.78486				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.04266		101.02418				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19862				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.04902			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.19090			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.43000		103.37570		7.33000	103.52621			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.20500		107.74241		8.10500	108.06926			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.96500		109.54026		8.89000	109.91579			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.13500		99.83220		6.06000	104.43427		9,816,000,000,000.00		1,600,000,000	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.45967			101.44082			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.51020			101.49066			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.88000		107.21059		8.88000	107.40952			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.29500		102.77676		7.21000	102.82039			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.14865			100.12786			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.35500		101.06595		8.25500	101.26549			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.65465			101.63454			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.84000		107.97911		8.76500	108.32313		7,072,000,000,000.00		800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.09067			100.06806			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		16.57277	100.00000		16.53218			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.40028			100.38174			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.05500		101.06597		7.95500	101.26726		48,330,000,000.00		6,000,000	143,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.24500		104.90631		7.16000	104.93650		21,010,500,000,000.00		2,900,000,000	2,420,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.04500		108.78992		7.94500	109.00531			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.40058	100.89771		6.38496			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.48553	100.61875		6.46973			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.43045			100.41090			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.46467			100.44349			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.50431			100.48123			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.62114		100.00000	0.61964			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.62114		100.00000	0.61964			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.42500	99.41553		8.35500	99.79158			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	101.45493		7.59000	101.43440			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.49000	102.15352		8.40000	102.55181			1,698,000,000,000.00	200,000,000	200,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.29000	107.23032		8.21500	107.58111			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.31285			100.29423			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.76000	108.12312		8.69000	108.55526			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.40385			101.38599			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.57500	107.65422		8.57500	107.57976			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.33115			100.31276			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.46683			101.44906			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.97306			100.95565			0.00	0	30,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.26947			100.25135			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39476			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	101.36212			101.34375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.42180			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43046			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.11500	104.88809		7.03000	104.93280			1,382,444,500,000.00	194,300,000	889,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.87317			102.85459			0.00	0	320,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.03500	115.76533		7.93500	116.16200			1,810,285,500,000.00	225,300,000	1,522,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.13500	38.46903		10.13500	38.45886			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.04500	102.17758		6.96000	102.18990			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.17594			101.15686			0.00	0	1,280,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.04321			101.02171			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.42500	104.22064		7.36000	104.28042			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.49012			101.47059			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.48757			100.46908			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.05182			102.03411			0.00	0	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.31698			101.29578			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.13948			101.11831			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.08605			100.01521			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.32912			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.01189			100.03806			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	100.83234			100.81218			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.79433			100.77400			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.68170			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.36266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.39885			100.37774			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.57585			101.55541			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.49503			101.47569			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.99539			101.97605			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.44550			101.42684			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41026			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.40927			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.70053			100.68167			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.30500	109.76962		9.30500	110.43167			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.61275			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.34000	108.48181		9.34000	109.36540			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45991			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50009			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.63854			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.65838			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.83500	104.28851		7.75000	104.33120			0.00	0	30,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.94861			100.92544			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.92358			101.90341			0.00	0	80,000,000.00
NED15	On 08/04/2024	Spot Bond	9.31500	108.30608		9.31500	108.78890			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	103.26378			103.24456			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.22004			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.08424			101.06733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond	11.44500	111.83167		11.34500	112.13176			37,310,700,000,000.00	3,260,000,000	1,630,000,000.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	102.52787			102.82765			0.00	0	1,500,000,000.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.38209			100.35881			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.16000	168.37011		2.16000	168.36023			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.60000	95.94179		2.60000	138.53792			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.02000	109.32331		7.93000	109.71780			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	99.91463			99.89732			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.56000	108.18588		8.56000	108.45599			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.22304			100.20345			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.32992			100.31194			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.21115			100.19264			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.21862			100.19944			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.21416			100.19538			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	8.76000	108.15402		8.76000	110.54108			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.21868			100.19950			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.22308			100.20349			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.22011			100.20080			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	8.96000	108.12244		8.96000	108.38517			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.22912			100.20899			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.22606			100.20620			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.22755			100.20756			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.28229			100.25731			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.26429			100.24095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.23200			100.21161			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.89500		114.81444		7.79500	115.15760			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.69000		121.21589		8.61500	121.66566			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500		173.05265		2.05500	173.04293			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.49000		121.29599		9.40000	122.06296			47,829,600,000,000.00	5,040,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.40559			101.38649			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		101.22512			101.20733			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.61160			101.59111			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.95728			99.93724			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.16613			100.14575			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.16825			100.14464			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.17745			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.18023		100.00000	16.14103			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		60.80026		100.00000	60.65297			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.13500		102.46058		7.05000	102.51440			107,881,200,000,000.00	15,120,000,000	7,660,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.18119			100.15892			0.00	1,000,000,000	500,000,000.00
OML03	On 27/11/2024	Spot Bond	9.17000		100.53389		9.08000	100.86405			0.00	0	900,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.82958		100.00000	22.77427			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.45933			100.44071			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.79386			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.08470			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		99.94706			99.92920			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.01222			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.54436			101.52538			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.56486			101.54525			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.93092			100.91153			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.86500		109.05809		8.86500	108.97657			88,650,000,000.00	10,000,000	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.76838			100.74984			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.78949			100.77041			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.79899			100.77966			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.82009			100.80022			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.91077			100.88855			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.93184			100.90908			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.78984			100.76840			0.00	0	420,000,000.00
R010P	On 21/12/2025	Spot Bond	7.47000		44.48881		7.38000	44.90833			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.14500		108.48874		6.06000	108.53758			5,193,912,541,000,000.00	45,225,800,000	82,382,900,000.00
R158P	On 15/09/2015	Spot Bond	6.21500		95.36018		6.15000	95.39090			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31500		114.89080		6.25000	114.98763			4,627,518,633,751,500.00	32,782,048,100	81,299,903,900.00
R159P	On 15/09/2016	Spot Bond	6.14500		89.80703		6.08000	89.89283			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.65000		126.95416		7.56000	127.73548			9,237,850,706,960,000.00	14,751,726,400	87,079,547,600.00
R187P	On 21/12/2026	Spot Bond	7.39000		41.72868		7.30000	42.15900			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.31000		39.20038		7.22000	39.63928			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		285.52176		1.65000	285.50892			56,271,638,115,000.00	34,104,023,100	21,388,538,600.00
R201	On 21/12/2014	Spot Bond	5.56000		104.12122		5.48500	104.10904			271,105,600,000.00	48,760,000	2,448,760,000.00
R202	On 07/12/2033	Spot Bond	1.72000		234.19041		1.72000	234.17945			260,823,310,168,000.00	51,641,459,400	51,425,414,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		7.36000	104.41461		7.29000	104.82815			4,189,600,885,152,000.00	69,239,250,700	45,589,236,100.00
R203	On 15/09/2017	Spot Bond		6.49500	106.22323		6.39500	106.46251			5,907,513,869,001,000.00	09,547,939,800	66,463,788,400.00
R2030	On 31/01/2030	Spot Bond		8.07500	102.09494		7.98500	102.85271			6,559,739,176,460,000.00	12,351,600,800	77,495,804,700.00
R2032	On 31/03/2032	Spot Bond		8.26500	101.33976		8.18000	102.09659			3,403,354,306,957,500.00	11,779,105,500	09,066,898,100.00
R2037	On 31/01/2037	Spot Bond		8.39000	104.01354		8.31500	104.75060			3,855,704,194,932,000.00	59,559,498,800	75,853,226,100.00
R204	On 21/12/2018	Spot Bond		6.78500	107.87959		6.68500	108.21845			7,922,666,165,774,000.00	67,673,716,400	86,800,159,600.00
R2044	On 31/01/2044	Spot Bond		8.51000	105.57203		8.43000	106.43059			1,598,178,000,000,000.00	87,800,000,000	28,305,000,000.00
R2048	On 28/02/2048	Spot Bond		8.49000	105.16704		8.41000	106.05506			3,391,193,866,185,000.00	99,433,906,500	95,859,708,100.00
R207	On 15/01/2020	Spot Bond		6.97000	103.99336		6.88000	104.35945			3,560,111,174,137,000.00	10,776,352,100	41,763,062,400.00
R208	On 31/03/2021	Spot Bond		7.14000	99.25436		7.06500	99.60798			4,730,281,978,632,000.00	62,504,478,800	83,275,107,600.00
R209	On 31/03/2036	Spot Bond		8.30000	80.78225		8.22500	81.39533			9,825,871,688,750,000.00	83,839,962,500	62,181,630,800.00
R210	On 31/03/2028	Spot Bond		1.67000	175.70301		1.67500	175.59551			17,135,877,348,000.00	10,261,004,400	31,262,187,200.00
R211	On 31/01/2017	Spot Bond		0.96000	132.61288		0.96000	132.60943			28,372,123,776,000.00	29,554,295,600	74,205,341,800.00
R212	On 31/01/2022	Spot Bond		1.63000	137.84509		1.65000	137.66094			320,868,535,060,000.00	96,851,862,000	90,134,788,800.00
R213	On 28/02/2031	Spot Bond		8.13000	91.75148		8.04500	92.43930			8,174,851,269,369,000.00	05,516,761,300	10,790,585,800.00
R214	On 28/02/2041	Spot Bond		8.40500	81.65597		8.32500	82.34646			9,112,095,731,575,500.00	84,127,987,100	48,256,731,900.00
R227C	On 15/03/2015	Spot Bond		6.37500	98.28341		6.31000	98.28391			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.21500	95.36018		6.15000	95.39090			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.13500	92.57782		6.07000	92.63707			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.14500	89.80703		6.08000	89.89283			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.56500	99.75665		5.49000	99.74495			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.28500	96.69132		6.22000	96.70827			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.15500	93.86881		6.09000	93.91522			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.13500	91.09353		6.07000	91.16737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.19500	88.27732	6.13000	88.37658			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.47000	85.04647	6.37000	85.24173			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.52000	82.26009	6.42000	82.48873			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.79000	78.92880	6.69000	79.18561			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.77000	76.39689	6.67000	76.68262			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.75000	73.96051	6.65000	74.27312			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.74000	71.58076	6.64000	71.91812			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.93000	68.54543	6.84000	68.86419			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.91000	66.32732	6.82000	66.66482			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.06000	63.50705	6.98500	63.79690			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.03000	61.46703	6.95500	61.77004			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.00000	59.50980	6.92500	59.82493			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.97000	57.63161	6.89500	57.95789			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.93000	55.87502	6.85500	56.21185			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.89000	54.19296	6.81500	54.53954			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.59000	49.11718	7.50000	49.51545			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.55000	47.50487	7.46000	47.91097			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.51000	45.96323	7.42000	46.37640			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.47000	44.48881	7.38000	44.90833			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.43000	43.07832	7.34000	43.50354			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.39000	41.72868	7.30000	42.15900			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.35000	40.43696	7.26000	40.87182			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.31000	39.20038	7.22000	39.63928			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.37044			101.34468			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.24107			100.21751			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.40989			101.38440			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.23656			101.21244			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		21.30260		100.00000	21.25100			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.51111		100.00000	9.48807			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.98479		100.00000	25.92115			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		54.94854		100.00000	54.70690			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.59170			101.57388			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	99.88191			99.86200			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	102.14470			102.12624			0.00	0	330,000,000.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.16833			100.14767			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.17690			100.15517			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.33358			101.31574			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15739			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.17280			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.19242			100.17372			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.62220			100.60331			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.14869			101.12917			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.64388			100.62346			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	99.92257			99.90303			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.94118			100.92145			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.14264			100.12228			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	99.94003			99.91988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.16999			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.96824			100.94838			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
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.86082			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.01890			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.89854			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.50546			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	102.05280			102.02308			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.87302			82.80800			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	90.50458			90.45382			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.25043		12.35000	106.21583			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.84316		100.00000	13.80962			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.03270			101.01092			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	99.77789			99.75541			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.60025			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.56233		100.00000	3.55350			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.19796		100.00000	24.13934			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	35.67121		100.00000	35.58480			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.74263		100.00000	12.72701			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	29.82426		100.00000	29.75201			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.75698			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	78.01598			77.91584			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.44000	108.64043		8.36500	108.99787			541,004,000,000.00	64,100,000	828,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	8.61000	105.43654		8.54000	105.86196			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.36000	106.69457		9.27500	107.35945			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.80055			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.51500	106.27080		7.45000	106.37094		17,284,500,000,000.00	2,300,000,000	1,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.25037			100.22819			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.54500	102.99140		8.44500	103.23201		29,053,000,000,000.00	3,400,000,000	850,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	101.93361			101.91414			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.07258			103.10132			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.82159			100.79988			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.97456			100.95247			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.95777			100.93608			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.07768		100.00000	0.07013			0.00	0	25,000,000,000.00
SBK7	On 24/05/2015	Spot Bond	6.79500	101.59958		6.71000	101.62047			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.28500	101.60438		8.18500	101.87034		39,270,900,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.60500	107.35307		7.52000	107.39672			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.07997		7.96000	107.05688			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39500	107.51517		7.31000	107.55957			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.89500	102.69604		7.79500	102.92126			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54000	107.40320		7.45500	107.44708			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.67500	107.29912		7.61000	107.32706			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.80862			101.65092			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.36596			101.34537			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.54500	105.15807		7.44500	105.39049			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.38211			101.36427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		101.56039			101.54016			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.51505			105.50393			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.61000		112.31584		8.53500	112.67858			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.55000		103.97937		9.46000	104.58856			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.41421			100.39223			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.49119			100.47368			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.44988			100.43022			0.00	0	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.58508			102.56889			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.36500		102.11588		8.26500	102.46465			3,595,277,000,000.00	429,800,000	1,752,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		16.37904		100.00000	16.34299			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.90000		110.54079		8.83000	110.97170			7,120,000,000,000.00	800,000,000	2,900,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.98989			100.97214			0.00	0	300,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.41000		100.87223		8.34000	101.11042			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.56000		90.86864		9.47000	91.42675			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.87240			99.85391			0.00	0	100,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.30000		103.36111		9.21000	104.01249			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.53827			101.51913			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.58034			101.56065			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.45000		106.21204		9.36000	106.76967			28,350,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.84000		99.21630		8.76500	99.57397			923,780,000,000.00	104,500,000	178,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.31500		110.72744		7.25000	110.80601			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000		274.53435		2.18000	274.51809			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.60500		130.84426		1.60500	130.83858			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.30588			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07204			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	16.37082		100.00000	16.33073			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.06768		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.23000	129.15871		2.23000	129.15093			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.11326		6.50000	101.09549			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	101.08440			101.06464			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.45065			101.43008			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.98595			102.96604			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.52500	104.29962		8.42500	104.50339		440,742,500,000.00	51,700,000	307,700,000.00	
SHS06	On 12/12/2017	Spot Bond		0.00000	100.64522			100.62489			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.43930			101.41984			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.54329			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	101.42932			101.41089			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	99.86200			99.84203			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	79.73333		100.00000	79.50873			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.68476			101.66426			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	24.71617		100.00000	24.65564			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	33.92483		100.00000	33.81775			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.81514		100.00000	28.72318			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.73500		105.81837		8.73500	105.74343			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01466			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.45422			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.56500		106.15757		7.50000	106.24041			32,378,200,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.38500		103.61008		8.28500	103.90214			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.89500		102.69604		7.79500	102.92126			51,949,100,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.28802			100.26802			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.48843			100.46961			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.77600			100.75663			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.25701			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.26390			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.49882			100.47776			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.59500		107.14645		7.49500	107.27284			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.04219			101.02326			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.30609			101.28774			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.04520			101.02548			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.69000		98.43458		8.61500	98.72339			2,442,759,000,000.00	281,100,000	351,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.08764			100.01642			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.60071			101.57887			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.85879			100.83794			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.74800		91.66397		8.67300	91.98020			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.24000		93.98175		8.16500	94.30933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	6.80500	104.06457		6.73000	104.04885			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.23000	98.78170		8.14000	99.12146			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.72806			101.70671			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.67500	103.24035		7.57500	103.46772			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	110.84267		2.45000	110.83533			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.73500	104.54955		7.63500	104.87242			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.21444			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.45000	112.23814		9.36000	112.88533			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00905			100.03617			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.48000	81.49144		9.39500	82.06552			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.97039			100.95000			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.98715			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	101.59427			101.57286			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.10313			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	98.91020			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91327			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89780			0.00	1,600,000,000	400,000,000.00
SY1186	On 27/01/2015	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.66821			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91412			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91104			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.77613			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.32026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1194	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.89657			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86396			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.70399			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.58872			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.63356			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.43559			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.40125			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.60500	106.86710		6.52000	106.91777			3,698,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.26000	106.83758		8.17000	107.47465			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	37.93432		100.00000	37.84243			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.88111			100.86318			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.61380			100.59574			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00932			100.03633			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.24736			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	101.40918			101.39102			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	101.47994			101.46081			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24333			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.72831			100.71031			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.56500	104.78342		7.50000	104.86268			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.90587			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.93007			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.96508		7.83000	102.94360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.89256			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92281			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.99201			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.89256			0.00	0	30,000,000.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.92281			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.71242		7.16000	102.69278			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.98205			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97722			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.09308			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07741			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.54900			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49523			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.89135			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.93007			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.30416		8.73000	103.23223			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.88772			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.92281			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.15500	101.55187		8.15500	103.17598			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.91737			100.89864			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.96110			100.94141			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.98447			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.97118			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.00607			100.98539			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.09067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08585			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	94.91683			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.46534			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.47012			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.50318			101.47156			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.25873			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.26734			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.48000	103.41657		8.48000	104.71526			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.14118			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.14766			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond		8.39000	105.61255		8.39000	100.84310			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.28969			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.15599			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.31713			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.17076			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.42757			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.23023			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.96236			100.94264			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.48933		101.06155	6.47345			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	101.01860			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.82048			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.04484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.55377			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.24443			101.22610			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.94362			100.92431			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.95611			100.93653			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.94362			100.92431			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.95611			100.93653			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.96236			100.94264			0.00	160,000,000	40,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.93612			100.91698			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.95611			100.93653			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.02481			101.00372			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.02481			101.00372			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.02481			101.00372			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.12465			101.10137			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.14960			101.12577			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.11841			101.09527			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.61629			101.58218			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.64734			101.61254			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.63492			101.60040			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.27500	102.97398		7.19000	102.98806			7,935,570,000,000.00	1,090,800,000	1,627,300,000.00
TL20	On 22/02/2020	Spot Bond	8.83000	93.22056		8.83000	93.16914			264,900,000,000.00	30,000,000	30,000,000.00
TN17	On 14/11/2017	Spot Bond	7.42500	105.27283		7.32500	105.52004			361,448,257,500,000.00	48,679,900,000	27,246,393,400.00
TN20	On 17/09/2020	Spot Bond	8.82000	109.74701		8.74500	110.07163			356,915,471,094,000.00	40,466,606,700	20,302,418,100.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.17923		100.00000	1.17555			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.06500	111.30927		8.99500	111.73441			235,690,000,000,000.00	26,000,000,000	11,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.33500	103.86380		9.24500	104.44649			328,592,000,000,000.00	35,200,000,000	17,309,727,000.00
TN27	On 14/11/2027	Spot Bond	9.42000	96.66286		9.33000	97.28860			165,142,962,000,000.00	17,531,100,000	8,612,700,000.00
TN30	On 09/10/2030	Spot Bond	9.77500	107.39912		9.68500	108.12400			68,425,000,000,000.00	7,000,000,000	7,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.31500	105.55811		10.23500	106.27581			0.00	0	13,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	99.90851			99.88999			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.25452			101.23653			0.00	1,200,000,000	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.37545			100.35564			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.38475			100.36442			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.38566			100.36528			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.43128			100.40836			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.52588			100.49769			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.38523			100.36487			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.27852			101.26122			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.20354			101.18462			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.22805			101.20872			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.06214			101.04435			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.13148			101.11245			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13394		10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13060		9.75000	100.10447			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.12994		100.00000	10.10382			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.61619			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.71438			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.76891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.77982			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.08505			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.75999			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.75282		100.00000	12.69674			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.19059			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.79250			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.54572			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.30351			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.07579			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.83116			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.58935			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.86284			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.59513			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.39556			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.95968			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.77611			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.47804			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.16226			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.88453			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.02382			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.51821			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.92604			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.82190			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.38703			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.66838	100.00000	12.63769				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		91.89899	100.00000	91.67539				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		72.44094	100.00000	71.87500				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.89075				0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.53538				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.26317				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.18757				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.07333				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.93699				0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.15862				0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.14100				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.12337				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.20113				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.13872				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.20820				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.12663				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.54000		113.03416	8.46500	113.38928				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		101.25889		101.24122				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.25744				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.51419		100.49480				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.53029		100.51025				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.53103			100.51096			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.37757			101.35811			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.41417			101.39415			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.70500	108.23922		6.64000	108.31526		134,100,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.45000	242.72470		1.45000	242.71516			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.46500	101.37566		6.38000	101.39833			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.99500	104.66572		6.89500	104.87694		65,753,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.34000	106.41341		7.24000	106.78369			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.59500	106.37522		7.50500	106.76705			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.68000	106.81198		7.60500	107.18365		41,472,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.09500	96.63185		6.01000	96.66180			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02500	94.96178		5.94000	95.01478			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09500	96.61608		6.01000	96.64625			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.73000	72.69526		6.63000	73.02179			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	54.56423		100.00000	54.46071			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	28.88153		100.00000	28.82674			0.00	0	0.00

**Total for j-Bonds :** 1.09e+017 21,122,711,202 060182555200.00

**Grand Total:** 1.09e+017 21,122,767,830 0601829773295.00