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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 20/10/2014	Any day expiry		11.06820	11.06820		11.05260	11.05260		9.74	0.00	0	1,280.00
\$ / R	On 21/10/2014	Any day expiry		11.07000	11.07000		11.05440	11.05440		9.89	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	16.36670	0.01637	16.49290	0.01649	16.367	11.58	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.07180	11.07180		11.05620	11.05620		10.07	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	25.06820	0.02507	24.57230	0.02457	25.068	11.35	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.08080	11.08080		11.06530	11.06530		10.26	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	209.86120	0.20986	224.45830	0.22446	209.861	11.23	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	14.76780	0.01477	14.52700	0.01453	14.768	11.95	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	313.96780	0.31397	329.22700	0.32923	313.968	11.95	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.08440	11.08440		11.06890	11.06890		10.42	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	17.95970	0.01796	20.28570	0.02029	17.960	11.70	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	132.40010	0.13240	145.42430	0.14542	132.400	10.68	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	3.28780	0.00329	3.83930	0.00384	3.288	13.65	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.01770	0.00002	0.03660	0.00004	0.018	24.78	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.08620	11.08620		11.07070	11.07070		10.46	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	298.01110	0.29801	313.56450	0.31356	298.011	11.90	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	11.43290	0.01143	11.91430	0.01191	11.433	12.67	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	425.23290	0.42523	441.21430	0.44121	425.233	12.67	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 04/11/2014	Any day expiry		11.09530	11.09530	11.07970	11.07970		10.39	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	0.76630	0.00077		0.86540	0.00087	0.766	14.72	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	3.16250	0.00316		3.28640	0.00329	3.163	14.57	0.00	0	3,882.00
\$ / R		On 05/11/2014	Any day expiry		11.09710	11.09710	11.08160	11.08160		10.43	0.00	0	0.00
\$ / R	10.75	Call	Any day expiry	364.73450	0.36473		350.74630	0.35075	364.734	11.05	0.00	0	10,000.00
\$ / R	11.20	Call	Any day expiry	75.40760	0.07541		72.30490	0.07230	75.408	10.98	0.00	0	10,000.00
\$ / R		On 10/11/2014	Any day expiry		11.10610	11.10610	11.09060	11.09060		10.35	0.00	0	1,338.00
\$ / R		On 12/11/2014	Any day expiry		11.10970	11.10970	11.09420	11.09420		10.37	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.13380	11.13380	11.11840	11.11840		10.58	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	38.62360	0.03862		41.95980	0.04196	38.624	10.11	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	0.41710	0.00042		0.54560	0.00055	0.417	20.23	0.00	0	500.00
\$ / R		On 26/11/2014	Any day expiry		11.13570	11.13570	11.12030	11.12030		10.62	0.00	0	0.00
\$ / R	11.15	Put	Any day expiry	169.21950	0.16922		179.69680	0.17970	169.220	10.62	0.00	0	500.00
\$ / R	11.85	Call	Any day expiry	26.49560	0.02650		26.51090	0.02651	26.496	14.15	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.13950	11.13950	11.12400	11.12400		10.62	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		11.16210	11.16210	11.14670	11.14670		10.58	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		11.16400	11.16400	11.14860	11.14860		10.58	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.16590	11.16590	11.15040	11.15040		10.58	277,126,472.10	24,819	968,660.00
\$ / R	9.09	Put	Foreign Exchange Future	0.32080	0.00032		0.35310	0.00035	0.321	17.35	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	0.79450	0.00079		0.86130	0.00086	0.795	15.73	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	1.99630	0.00200		2.13550	0.00214	1.996	14.15	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	2.64190	0.00264		2.81640	0.00282	2.642	13.69	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	3.72070	0.00372		3.95080	0.00395	3.721	13.13	0.00	0	38,500.00
\$ / R	10.10	Call	Foreign Exchange Future	1,070.79190	1.07079		1,055.59520	1.05560	1,070.792	12.63	0.00	0	2,995.00
\$ / R	10.10	Put	Foreign Exchange Future	4.89190	0.00489		5.19520	0.00520	4.892	12.63	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	874.26640	0.87427		859.33870	0.85934	874.266	11.57	0.00	0	2,326.00
\$ / R	10.34	Put	Foreign Exchange Future	9.35250	0.00935		10.00270	0.01000	9.353	11.36	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	9.61880	0.00962		10.29040	0.01029	9.619	11.30	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	9.89390	0.00989		10.58690	0.01059	9.894	11.25	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	10.46990	0.01047		11.20910	0.01121	10.470	11.14	0.00	0	500.00
\$ / R	10.40	Put	Foreign Exchange Future	11.08340	0.01108		11.87190	0.01187	11.083	11.04	0.00	0	7,300.00
\$ / R	10.44	Put	Foreign Exchange Future	12.43460	0.01243		13.33090	0.01333	12.435	10.83	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	12.80070	0.01280		13.72570	0.01373	12.801	10.77	0.00	0	5,000.00
\$ / R	10.49	Put	Foreign Exchange Future	14.38770	0.01439		15.44000	0.01544	14.388	10.56	0.00	0	3,000.00
\$ / R	10.50	Put	Foreign Exchange Future	14.81760	0.01482		15.90430	0.01590	14.818	10.51	0.00	0	34,450.00
\$ / R	10.52	Put	Foreign Exchange Future	15.72060	0.01572		16.88010	0.01688	15.721	10.40	0.00	0	9,425.00
\$ / R	10.55	Put	Foreign Exchange Future	17.19190	0.01719		18.46890	0.01847	17.192	10.24	0.00	0	3,283.00
\$ / R	10.60	Put	Foreign Exchange Future	19.99290	0.01999		21.49350	0.02149	19.993	9.97	0.00	0	10,558.00
\$ / R	10.63	Put	Foreign Exchange Future	23.46850	0.02347		25.21460	0.02521	23.468	10.01	0.00	0	2,359.00
\$ / R	10.70	Put	Foreign Exchange Future	33.44740	0.03345		35.86700	0.03587	33.447	10.08	0.00	0	22,902.00
\$ / R	10.73	Call	Foreign Exchange Future	474.49430	0.47449		461.74240	0.46174	474.494	10.12	0.00	0	6,524.00
\$ / R	10.74	Call	Foreign Exchange Future	466.33550	0.46634		453.69830	0.45370	466.336	10.13	0.00	0	3,499.00
\$ / R	10.78	Call	Foreign Exchange Future	434.35500	0.43435		422.20470	0.42220	434.355	10.17	0.00	0	3,000.00
\$ / R	10.80	Call	Foreign Exchange Future	418.77480	0.41877		406.88270	0.40688	418.775	10.19	0.00	0	500.00
\$ / R	10.81	Put	Foreign Exchange Future	55.19160	0.05519		58.93150	0.05893	55.192	10.21	0.00	0	6,000.00
\$ / R	10.82	Put	Foreign Exchange Future	57.58070	0.05758		61.45480	0.06145	57.581	10.22	0.00	0	41,000.00
\$ / R	10.86	Call	Foreign Exchange Future	373.77600	0.37378		362.71080	0.36271	373.776	10.26	0.00	0	1,000.00
\$ / R	10.90	Call	Foreign Exchange Future	345.30170	0.34530		334.82450	0.33482	345.302	10.30	0.00	0	13,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	88.88220	0.08888	94.36390	0.09436	88.882	10.34	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	92.20420	0.09220	97.84260	0.09784	92.204	10.35	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	95.61020	0.09561	101.40490	0.10140	95.610	10.36	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	279.78970	0.27979	270.88290	0.27088	279.790	10.42	699,474.25	2,500	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	113.88970	0.11389	120.48290	0.12048	113.890	10.42	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	244.52660	0.24453	236.59500	0.23660	244.527	10.48	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	228.05250	0.22805	220.60740	0.22061	228.053	10.52	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	156.83340	0.15683	165.04990	0.16505	156.833	10.53	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	207.28810	0.20729	200.48810	0.20049	207.288	10.56	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	197.41680	0.19742	190.93610	0.19094	197.417	10.58	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	177.42340	0.17742	171.66030	0.17166	177.423	10.82	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	211.52340	0.21152	221.26030	0.22126	211.523	10.82	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	159.42920	0.15943	154.33110	0.15433	159.429	11.05	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	131.56860	0.13157	127.53850	0.12754	131.569	11.47	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	115.85530	0.11586	112.44240	0.11244	115.855	11.76	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	102.13270	0.10213	99.26450	0.09926	102.133	12.04	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	428.06990	0.42807	441.02740	0.44103	428.070	12.23	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	75.02040	0.07502	73.23020	0.07323	75.020	12.74	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	72.05960	0.07206	70.38550	0.07039	72.060	12.84	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	70.62930	0.07063	69.01040	0.06901	70.629	12.88	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	57.03770	0.05704	55.91760	0.05592	57.038	13.41	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	53.93480	0.05393	52.91760	0.05292	53.935	13.56	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	46.61350	0.04661	45.83360	0.04583	46.614	13.96	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	43.41410	0.04341	42.73430	0.04273	43.414	14.16	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	40.48420	0.04048	39.89420	0.03989	40.484	14.36	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	39.79120	0.03979	39.22180	0.03922	39.791	14.41	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	36.54070	0.03654	36.06850	0.03607	36.541	14.66	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	870.64070	0.87064	885.66850	0.88567	870.641	14.66	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	35.93190	0.03593	35.47730	0.03548	35.932	14.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	30.99640	0.03100	30.68170	0.03068	30.996	15.16	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	22.21580	0.02222	22.09060	0.02209	22.216	15.95	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	21.65730	0.02166	21.53720	0.02154	21.657	15.96	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	3.32590	0.00333	3.31920	0.00332	3.326	16.73	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	2.81470	0.00281	2.80890	0.00281	2.815	16.80	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	1.69970	0.00170	1.69540	0.00170	1.700	17.00	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	1.60660	0.00161	1.60240	0.00160	1.607	17.02	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.52660	0.00053	0.52970	0.00053	0.527	23.84	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.17150	11.17150	11.15610	11.15610		10.53	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	54.31980	0.05432	57.91670	0.05792	54.320	10.14	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	182.73170	0.18273	191.62900	0.19163	182.732	10.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	40.46480	0.04046	40.02530	0.04003	40.465	14.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.30090	0.00130	1.24640	0.00125	1.301	19.46	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.18810	11.18810	11.17320	11.17320		10.70	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.26330	11.26330	11.24810	11.24810		10.98	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	78.33890	0.07834	81.39750	0.08140	78.339	10.24	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	5.14420	0.00514	14.75280	0.01475	5.144	19.28	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.31860	11.31860	11.30330	11.30330		11.34	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	92.22360	0.09222	94.77410	0.09477	92.224	10.40	0.00	0	300.00

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\$ / R	On 25/02/2015	Any day expiry	14.50	Call	24.65560	0.02466	32.64460	0.03264	24.656	22.64	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.32060	11.32060	11.30530	11.30530		11.34	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.32260	11.32260	11.30720	11.30720		11.35	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.35620	11.35620	11.34070	11.34070		11.56	8,857,836.00	780	117,333.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	18.02910	0.01803	19.09770	0.01910	18.029	11.29	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	29.02470	0.02902	30.78020	0.03078	29.025	10.73	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	48.50360	0.04850	50.52680	0.05053	48.504	10.59	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	87.38450	0.08738	89.60240	0.08960	87.385	10.41	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	95.78200	0.09578	98.01850	0.09802	95.782	10.38	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	129.09220	0.12909	132.36100	0.13236	129.092	10.59	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	323.38200	0.32338	317.18920	0.31719	323.382	11.74	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	260.15530	0.26016	255.70640	0.25571	260.155	12.46	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	201.02320	0.20102	198.31570	0.19832	201.023	13.37	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	173.62670	0.17363	171.66270	0.17166	173.627	13.91	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	102.00840	0.10201	101.77480	0.10177	102.008	16.05	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	72.55470	0.07255	72.87770	0.07288	72.555	17.46	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	43.91700	0.04392	46.33860	0.04634	43.917	21.87	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.37790	11.37790	11.36240	11.36240		11.75	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	103.62190	0.10362	104.72360	0.10472	103.622	10.48	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	45.58520	0.04559	48.49950	0.04850	45.585	24.35	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.38780	11.38780	11.37220	11.37220		11.73	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	259.31320	0.25931	265.83180	0.26583	259.313	11.26	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	161.84990	0.16185	160.19870	0.16020	161.850	14.67	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.44220	11.44220	11.42670	11.42670		11.94	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	115.07410	0.11507	117.92430	0.11792	115.074	10.62	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	59.69750	0.05970	60.13300	0.06013	59.698	24.50	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.50210	11.50210	11.48660	11.48660		12.13	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	125.34180	0.12534	128.85130	0.12885	125.342	10.80	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	66.06880	0.06607	66.34810	0.06635	66.069	24.37	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.53520	11.53520	11.51970	11.51970		12.29	5,767,600.00	500	19,305.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	114.24260	0.11424	117.98100	0.11798	114.243	10.88	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	118.46260	0.11846	122.29850	0.12230	118.463	10.87	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	178.65930	0.17866	183.83720	0.18384	178.659	10.85	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	186.39000	0.18639	191.73120	0.19173	186.390	10.90	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	219.15690	0.21916	225.15620	0.22516	219.157	11.11	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	227.80180	0.22780	233.96620	0.23397	227.802	11.16	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	323.98410	0.32398	331.78340	0.33178	323.984	11.66	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	172.19700	0.17220	171.59140	0.17159	172.197	16.69	1,721,970.00	10,000	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	152.78110	0.15278	152.46030	0.15246	152.781	17.29	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	135.37800	0.13538	135.29640	0.13530	135.378	17.96	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.56410	11.56410	11.54860	11.54860		12.29	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	132.63440	0.13263	136.64290	0.13664	132.634	10.87	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	68.58900	0.06859	68.76010	0.06876	68.589	24.21	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.63330	11.63330	11.61810	11.61810		12.63	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	142.14140	0.14214	145.12040	0.14512	142.141	11.04	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	81.50420	0.08150	82.33910	0.08234	81.504	24.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.69560	11.69560	11.68090	11.68090		12.83	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	149.94520	0.14995	151.91300	0.15191	149.945	11.19	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	16.50	Call	85.23410	0.08523	85.34380	0.08534	85.234	24.14	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.73430	11.73430	11.71980	11.71980		12.98	0.00	0	2,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	103.59840	0.10360	103.33580	0.10334	103.598	11.23	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,243.47600	1.24348	1,230.66060	1.23066	1,243.476	11.17	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	202.56990	0.20257	203.42160	0.20342	202.570	11.30	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	942.93600	0.94294	929.23050	0.92923	942.936	11.31	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	496.38580	0.49639	490.67440	0.49067	496.386	13.68	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	380.33060	0.38033	376.55870	0.37656	380.331	15.08	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	292.81760	0.29282	289.87420	0.28987	292.818	16.57	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	193.37280	0.19337	196.35760	0.19636	193.373	21.21	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.76430	11.76430	11.75010	11.75010		12.99	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	156.01100	0.15601	156.49890	0.15650	156.011	11.28	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	96.33700	0.09634	96.53360	0.09653	96.337	24.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.82890	11.82890	11.81490	11.81490		13.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	161.88650	0.16189	162.50280	0.16250	161.886	11.39	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	108.00710	0.10801	106.54040	0.10654	108.007	24.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.88940	11.88940	11.87510	11.87510		13.39	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	165.98080	0.16598	166.17080	0.16617	165.981	11.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	96.87540	0.09688	96.94800	0.09695	96.875	23.67	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.92390	11.92390	11.90950	11.90950		13.38	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,148.63770	1.14864	1,135.27510	1.13528	1,148.638	11.63	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.94550	11.94550	11.93100	11.93100		13.49	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	168.72990	0.16873	169.02390	0.16902	168.730	11.48	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.50080	0.09350	93.59610	0.09360	93.501	23.59	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.16590	11.16590	11.15040	11.15040		10.58	0.00	0	1,500.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.35620	11.35620	11.34070	11.34070		11.56	0.00	0	193.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	37,283.49960	0.37283	36,527.78600	0.36528	37,283.500	11.41	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.53520	11.53520	11.51970	11.51970		12.29	0.00	0	85.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.73430	11.73430	11.71980	11.71980		12.98	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			17.61950	17.61950	17.74230	17.74230		9.82	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	81.48500	0.08149	40.22520	0.04023	81.485	10.21	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.77500	17.77500	17.89920	17.89920		9.95	4,763,700.00	268	37,107.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	111.80080	0.11180	84.72180	0.08472	111.801	9.70	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	143.11600	0.14312	109.89510	0.10990	143.116	9.76	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	813.13170	0.81313	713.90750	0.71391	813.132	11.42	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	32.00090	0.03200	39.60970	0.03961	32.001	13.14	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	26.33380	0.02633	32.00770	0.03201	26.334	13.54	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.90800	17.90800	18.03370	18.03370		10.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	595.19070	0.59519	515.02020	0.51502	595.191	11.11	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	804.13960	0.80414	713.95330	0.71395	804.140	11.71	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	907.92510	0.90793	813.87290	0.81387	907.925	11.99	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	18.44430	0.01844	21.86090	0.02186	18.444	16.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	12.63590	0.01264	13.73180	0.01373	12.636	17.60	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	12.57720	0.01258	13.66080	0.01366	12.577	17.66	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.06200	18.06200	18.18780	18.18780		11.06	3,991,702.00	221	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	260.31280	0.26031	290.51100	0.29051	260.313	12.95	0.00	0	570.00

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 12/06/2015		Foreign Exchange Future		18.32870	18.32870	18.45420	18.45420		12.02	4,123,957.50	225	1,775.00
£ / R	On 14/09/2015		Foreign Exchange Future		18.62560	18.62560	18.75250	18.75250		12.68	3,725,120.00	200	95.00
¥ / R	On 12/12/2014		Foreign Exchange Future		0.10435	0.10435	0.10393	0.10393		8.70	521.74	5	15,519.00
¥ / R	On 16/03/2015		Foreign Exchange Future		0.10624	0.10624	0.10582	0.10582		10.57	0.00	0	25.00
€ / R	On 27/10/2014		Any day expiry		14.03820	14.03820	14.03470	14.03470		9.40	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call		121.43810	0.12144	122.71890	0.12272	121.438	9.59	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry		14.04290	14.04290	14.03940	14.03940		9.57	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry		14.11070	14.11070	14.10740	14.10740		9.78	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future		14.15050	14.15050	14.14700	14.14700		9.88	4,287,601.50	303	74,143.00
€ / R	On 12/12/2014	13.50	Put		25.69110	0.02569	26.84580	0.02685	25.691	9.30	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put		67.65650	0.06766	69.41660	0.06942	67.656	9.52	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put		148.81910	0.14882	151.02480	0.15102	148.819	9.74	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put		224.06380	0.22406	226.42770	0.22643	224.064	9.88	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call		36.52020	0.03652	36.71700	0.03672	36.520	13.21	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call		29.34330	0.02934	29.58030	0.02958	29.343	13.70	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call		26.01270	0.02601	26.26520	0.02627	26.013	13.99	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call		5.67840	0.00568	6.05320	0.00605	5.678	16.38	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future		14.40070	14.40070	14.39750	14.39750		10.82	72,003.50	5	25,273.00
€ / R	On 16/03/2015	13.80	Put		135.39080	0.13539	139.75950	0.13976	135.391	9.85	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put		206.40260	0.20640	210.88830	0.21089	206.403	10.17	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put		214.50830	0.21451	218.98760	0.21899	214.508	10.21	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call		228.85620	0.22886	230.50010	0.23050	228.856	12.35	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call		218.81340	0.21881	220.49830	0.22050	218.813	12.48	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call		178.97230	0.17897	180.86620	0.18087	178.972	13.06	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call		174.46190	0.17446	176.38140	0.17638	174.462	13.14	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call		149.03560	0.14904	151.07380	0.15107	149.036	13.62	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future		14.63780	14.63780	14.63490	14.63490		11.56	1,463,780.00	100	1,200.00
€ / R	On 14/09/2015		Foreign Exchange Future		14.90750	14.90750	14.90500	14.90500		12.26	0.00	0	120.00
AIR03/R157	On 09/03/2016		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future		520.28200	520.28200	520.45700	520.45700			0.00	0	0.00
AL12	On 05/02/2015		Index Future		528.37100	528.37100	528.55100	528.55100			0.00	0	0.00
AL12	On 07/05/2015		Index Future		537.48800	537.48800	537.67400	537.67400			0.00	0	0.00
AL37	On 06/11/2014		Index Future		438.07600	438.07600	437.56600	437.56600			0.00	0	3.00
AL37	On 05/02/2015		Index Future		444.88800	444.88800	444.37100	444.37100			0.00	0	0.00
AL7T	On 06/11/2014		Index Future		518.02300	518.02300	517.13900	517.13900			0.00	0	4.00
AL7T	On 05/02/2015		Index Future		526.07700	526.07700	525.18100	525.18100			0.00	0	0.00
ALBI	On 06/11/2014		Index Future		471.75200	471.75200	471.55900	471.55900			0.00	0	582.00
ALBI	On 05/02/2015		Index Future		479.08600	479.08600	478.89200	478.89200			0.00	0	65.00
ALBI	On 07/05/2015		Index Future		487.35300	487.35300	487.15800	487.15800			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future		9.70670	9.70670	9.72640	9.72640		7.19	4,863,056.70	501	11,719.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	32.27150		0.03227		28.34900	0.02835	32.272	7.75	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	170.31230		0.17031		158.39510	0.15840	170.312	7.53	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	26.21030		0.02621		30.03640	0.03004	26.210	8.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.10680		0.00211		2.46730	0.00247	2.107	11.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.80870		0.00181		2.11800	0.00212	1.809	11.60	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.80630		9.80630		9.82550	9.82550		9.69	0.00	0	6,866.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.89970		9.89970		9.91850	9.91850		10.87	0.00	0	2,900.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.00630		10.00630		10.02670	10.02670		11.41	0.00	0	350.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.92790		9.92790		9.92940	9.92940		8.21	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.07330		10.07330		10.07490	10.07490		9.74	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			19.72470		19.72470		-19.48450	-19.48450			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			950.98010		950.98010		935.75560	935.75560			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,049.99020		1,049.99020		1,034.62370	1,034.62370			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			197.14200		197.14200		-200.74330	-200.74330			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			860.19750		860.19750		845.09930	845.09930			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.72000		11.72000		11.71130	11.71130		10.46	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.93260		11.93260		11.92390	11.92390		11.51	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.81110		1.81110		1.80950	1.80950		9.94	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82990		1.82990		1.82830	1.82830		11.17	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.55141		122.55141		122.53223	122.53223			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.47280		124.47280		124.45375	124.45375			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.48528		83.88316		9.48125	83.91356			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.57534		85.18788		9.57115	85.21898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/05/2015	Bond Future		9.64572	82.86973		9.64132	82.90195			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		470.18500	470.18500		469.88100	469.88100			14,105,550.00	3	418.00
GOVI	On 05/02/2015	GOVI		477.49500	477.49500		477.18800	477.18800			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		485.73400	485.73400		485.42500	485.42500			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.54726	117.54726		117.53022	117.53022			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.23314	118.23314		118.21618	118.21618			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		123.43665	123.43665		123.41829	123.41829			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.07042	124.07042		124.05202	124.05202			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.35712	123.35712		123.33865	123.33865			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.29092	125.29092		125.27264	125.27264			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		131.58899	131.58899		131.56905	131.56905			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.20361	132.20361		132.18388	132.18388			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		219.92200	219.92200		219.85000	219.85000			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future		223.36800	223.36800		223.29600	223.29600			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.24900	227.24900		227.17700	227.17700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		591.57400	591.57400		591.67300	591.67300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		600.91300	600.91300		601.01500	601.01500			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.19014	145.19014		145.15528	145.15528			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.07000	93.93000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.11000	93.89000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.34000	93.66000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.43000	93.57000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.48000	93.52000		6.52000	93.48000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.73000	93.27000		6.78000	93.22000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.92000	93.08000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.08000	92.92000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.21000	92.79000		7.27000	92.73000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.33000		92.67000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.46000		92.54000		7.52000	92.48000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12340		0.12340		0.12370	0.12370			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06670		0.06670		0.06650	0.06650			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26730		1.26730		1.26870	1.26870			101,384.00	80	65.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26810		1.26810		1.26950	1.26950			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.04808		122.83244		8.06396	122.69576		7.80	2,456,648.80	20	47,407.00
R186	On 06/11/2014	Bond Future	7.70	Call	111.34000		0.11134		106.63000	0.10663	111.340	7.60	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	233.94000		0.23394		222.73000	0.22273	233.940	7.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	756.82000		0.75682		718.85000	0.71885	756.820	7.71	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,385.40000		2.38540		2,289.29000	2.28929	2,385.400	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	242.53000		0.24253		283.10000	0.28310	242.530	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	86.90000		0.08690		106.60000	0.10660	86.900	7.93	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	59.51000		0.05951		74.36000	0.07436	59.510	7.96	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	47.00000		0.04700		59.41000	0.05941	47.000	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.07000		0.00007		0.12000	0.00012	0.070	8.39	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.10924		119.44738		8.12566	119.30890		7.96	35,834,214.00	300	836.00
R186	On 05/02/2015	Bond Future	9.00	Put	227.46000		0.22746		243.80000	0.24380	227.460	8.33	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.14927		121.51259		8.16618	121.37261		8.08	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.19196		289.19196		288.93616	288.93616			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.70899		287.70899		287.44984	287.44984			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			233.26713		233.26713		233.23307	233.23307			0.00	0	49,223.00
R202	On 05/02/2015	Bond Future			233.72862		233.72862		233.69427	233.69427			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
R203	On 06/11/2014	Bond Future			7.85010		100.92138		7.88127	100.73472		6.45	0.00	0	8,484.00

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 05/02/2015	Bond Future		7.91897	102.49106		7.95146	102.30175		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		7.95669	100.33487		7.99044	100.14307		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.97661	102.20064		8.01140	102.00786		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	574.17000	0.57417	609.46000	0.60946	574.170	6.93	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future		6.96940	104.53516		7.00124	104.45266		2.25	24,983,903.24	239	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	99.74000	0.09974	82.34000	0.08234	99.740	2.19	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	245.12000	0.24512	209.50000	0.20950	245.120	2.21	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.04933	106.16107		7.08452	106.07760		2.11	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,582.60000	1.58260	1,510.84000	1.51084	1,582.600	2.18	0.00	0	55.00
R203	On 07/05/2015	Bond Future		7.05403	103.82612		7.09299	103.74197		2.11	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.51344	97.88311		8.51418	97.87706			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future		8.57746	95.39882		8.57820	95.39286			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.62577	97.04926		8.62643	97.04402			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future		8.75279	99.89897		8.74846	99.94027			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future		8.81478	97.19562		8.81030	97.23778			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		8.86284	98.87726		8.85815	98.92093			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future		7.26734	105.67649		7.30397	105.54639		3.26	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.61000	0.00061	1.20000	0.00120	0.610	3.41	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.34147	103.28543		7.38079	103.15362		3.22	0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.37093	105.07091		7.41317	104.93759		3.22	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.36406	102.98380		7.40902	102.85069		3.28	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	271.86000	0.27186	295.31000	0.29531	271.860	3.41	0.00	0	699.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future		8.84730	101.41357		8.82783	101.61474			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future		8.90766	98.60854		8.88761	98.81310			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.95486	100.31475		8.93419	100.52356			0.00	0	0.00
R2048	On 06/11/2014	Bond Future		8.84263	100.72888		8.81310	101.04230			264,312,581.12	2,624	32,476.00
R2048	On 05/02/2015	Bond Future		8.90433	102.29550		8.87392	102.61412			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future		8.94761	99.62940		8.91632	99.95427			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future			7.49612		101.28906		7.52238	101.17881		4.32	0.00	0	34,018.00
R207	On 05/02/2015	Bond Future			7.56823		99.22344		7.59604	99.11173		4.17	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future			7.60838		100.93928		7.63778	100.82637		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,494.84000		1.49484		1,434.83000	1.43483	1,494.840	4.15	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.62115		99.17097		7.65183	99.05856		4.33	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,227.09000		1.22709		1,180.22000	1.18022	1,227.090	4.21	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.64041		96.33418		7.66658	96.20750		5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.38000		0.00038		0.68000	0.00068	0.380	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.70960		97.83252		7.73705	97.70415		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.74709		96.12135		7.77582	95.99148		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.76227		97.90911		7.79200	97.77929		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	431.50000		0.43150		455.08000	0.45508	431.500	5.58	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.66671		77.36832		8.66234	77.40285		12.07	6,189,465.60	80	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	413.79000		0.41379		441.12000	0.44112	413.790	11.94	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,294.20000		1.29420		1,334.76000	1.33476	1,294.200	12.07	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,409.97000		2.40997		2,451.62000	2.45162	2,409.970	12.25	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,728.20000		2.72820		2,769.23000	2.76923	2,728.200	12.30	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,056.84000		3.05684		3,097.10000	3.09710	3,056.840	12.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	28.79000		0.02879		31.38000	0.03138	28.790	12.53	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	3.57000		0.00357		4.15000	0.00415	3.570	12.77	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1.70000		0.00170		2.03000	0.00203	1.700	12.84	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.03000		0.00003		0.04000	0.00004	0.030	13.00	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.02000		0.00002		0.02000	0.00002	0.020	13.00	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.01000		0.00001		0.01000	0.00001	0.010	13.00	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.72475		78.57172		8.72024	78.60694		11.88	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.76693		76.77979		8.76222	76.81623		12.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.79883		78.20823		8.79374	78.24733		12.84	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	958.90000		0.95890		956.13000	0.95613	958.900	13.44	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future	172.62573		172.62573		172.60043	172.60043			0.00	0	642.00
R210	On 05/02/2015	Bond Future	175.33195		175.33195		175.30680	175.30680			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future	132.66824		132.66824		132.65259	132.65259			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.14214		133.14214		133.12661	133.12661			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future	137.35039		137.35039		137.33103	137.33103			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	137.74099		137.74099		137.72162	137.72162			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.52839		88.04683		8.52409	88.08071		10.45	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future	8.59234		89.41630		8.58787	89.45102		10.27	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.63509		87.41427		8.63041	87.45020		10.92	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future	8.77714		78.04139		8.75768	78.20203		12.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,461.91000	3.46191	3,617.52000	3.61752	3,461.910	13.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.78000	0.00078	0.82000	0.00082	0.780	13.57	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future	8.83697		79.25518		8.81693	79.41864		12.39	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.87850		77.33105		8.85788	77.49785		13.24	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,137.83000		21,137.83000		21,130.36000	21,130.36000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.84390		4.84390		4.84020	4.84020		5.23	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.81870		4.81870		4.81370	4.81370		7.08	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.73140		1.73140		1.72670	1.72670			0.00	0	13.00

**Total for Derivatives :** **669,448,542.05**      **43,773**      **3 676 679.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.33911			100.32105			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.05500		105.69721		7.08500	105.66054			78,134,125,000,000.00	11,075,000,000	5,537,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond		0.00000	100.48120			100.46074			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.43500	103.66351		8.47000	103.51026			10,122,000,000,000.00	1,200,000,000	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.03817			100.01904			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.09000	101.98105		9.11500	101.83410			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.17183			101.14984			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.26799			101.24572			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.30000	99.98511		9.33500	99.84584			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.17500	100.85799		7.20500	100.82575			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	102.20620			102.18386			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.74500	108.09307		8.77500	107.99922			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.33000	274.51993		2.34000	274.22891			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	101.58463			101.56650			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.21762			101.19852			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.63266			100.61204			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.65704			100.63560			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.67314			100.65116			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.95530			101.93588			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	99.92779			99.90863			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	99.59792			99.57885			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.03000	129.67232		3.04000	129.62227			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.08000	118.76665		4.08000	118.72217			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.83000	105.60949		4.83000	105.56796			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	88.01542		100.00000	87.80635			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	171.03232		2.08000	170.87644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	2.76000	163.59564		2.76000	163.54028			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.44359		2.17000	174.38733			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.95267		1.82000	183.89502			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.94125	77.80034		7.97125	77.71303			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.94125	77.80034		7.97125	77.71303			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.55329			100.53171			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.21581			100.19615			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.07974			100.01023			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.24500	103.04550		7.26000	103.02255			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.36795			100.34824			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.34500	106.50879		7.37500	106.46036			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.01997			99.99988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		107.36621		2.68000	107.33015			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500		158.04426		2.51500	157.99175			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		213.08481		2.40000	213.01476			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.44000		91.35859		9.47000	91.17522			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		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.71787			101.65226			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		99.23500			98.79000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.41401		9.63000	108.39529			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		95.29000			95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.43500		110.97211		9.45000	110.83124			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.79500		90.39962		8.82000	90.26470			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.53000	110.25985		9.54500	110.11993			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.79545			100.77374			0.00	9,451,200,000	1,575,200,000.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.69097			101.66855			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.09500	106.04252		8.12500	105.92836			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.80000	103.26409		8.82500	103.11590		8,800,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond		7.00500	104.48195		7.03500	104.44655		2,658,397,500,000.00	379,500,000	379,500,000.00	
ABS6	On 01/06/2020	Spot Bond		8.80500	100.43685		8.83000	100.30596		4,451,808,000,000.00	505,600,000	1,092,700,000.00	
ABS7	On 11/09/2026	Spot Bond		9.63000	95.05401		9.64500	94.92870		32,934,600,000,000.00	3,420,000,000	1,960,000,000.00	
ABS9	On 17/03/2016	Spot Bond		8.01000	102.55219		8.02500	102.50992		14,418,000,000,000.00	1,800,000,000	900,730,000.00	
ABSI2	On 07/12/2023	Spot Bond		2.14000	278.37888		2.15000	278.08459			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.27000	130.54715		1.27000	130.50826			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	132.35543		2.10000	132.31304			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00464		100.00000	0.00463			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	58.74581		100.00000	58.60350			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond		11.50500	102.84715		11.53500	102.78963			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.59778			101.57013			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	5.87386		100.00000	5.85947			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.63714			101.60880			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	102.19511			102.15698			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	35.01091		100.00000	34.92517			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000	101.55841			101.53145			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.77899		11.00000	65.76019			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	22.40699		100.00000	22.35211			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.60533			100.58166			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.66127			100.63535			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.58036			100.55770			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.59723			100.57389			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.60465			100.58101			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.78481			101.76108			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.78481			101.76108			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.79511			101.77125			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.79511			101.77125			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.77450			101.75091			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	91.99503			91.97637			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.71098			100.69153			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.47217			100.45031			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.58713			100.56420			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.60376			100.58016			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.61046			100.58658			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.57365			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	9.29000	103.62717		9.29000	103.60102			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.76156			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.42062			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.85836			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.44970			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.46165			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.55761			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.56601			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97791			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.56568			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.33260			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.26471			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.06916			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24894			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.92937			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.55957			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72701			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49755			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48650			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50795			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54812			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49950			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50665			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.74691		10.23000	100.71915			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51362			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50275			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.62863			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.41000	104.60879		9.41000	104.58251			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54610			0.00	40,000,000	20,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.24186		1.75000	116.26379			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71361			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50712			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53435			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55029			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51838			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93434			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11900			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.28767			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51263			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64898			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.54711			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.53469			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.56207			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.57048			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.24212			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.57250			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.57250			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60124			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53753			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60441			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.67470			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60124			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.87628			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.58352			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.57579			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.77846			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.66364			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50560			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50111			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.10531			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51327			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.38722			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.53435			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50624			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50560			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.55181			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73386			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.68160			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.54233			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.52430		100.00000	15.48669			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.09444		100.00000	15.04679			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13090			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24422			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.31967			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.92236			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.91434			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.90367			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.91881			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.91000	98.11830		7.91000	98.09751			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.89573			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.87878			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.73000	100.20556		8.73000	100.18190			0.00	0	2,800,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.17500	120.02305		9.17500	119.99363		88,058,983,745,000.00	9,597,709,400	4,798,854,700.00	
AIR03	On 09/03/2016	Spot Bond	7.47500	105.53018		7.47500	105.50879			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	97.59358		100.00000	99.71289			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.21000	103.77705		9.21000	103.75167			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.36163		100.00000	17.00449			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.90500	104.55697		9.90500	104.52951			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500	164.98819		2.76500	164.93234			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70777			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73910			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.43960			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64284			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38429			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51198			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.51838			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52904			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.89738			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	97.02500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.81244			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	93.58360			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65000	129.45812		2.65000	294.27035			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	91.18762			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	103.48416			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.20553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.47920			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	88.70949			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.15793			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	100.00000		9.94583		100.00000	9.88492		4,980,000,000,000,000.00	49,800,000,000	49,800,000,000.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		20.24547		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.68581			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.47360			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.46720			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36997			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.88000		103.43584		8.88000	103.41115			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28440			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.75795			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.93160			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.41862			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.12200			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.39500		104.23475		9.39500	104.20860		18,790,000,000,000.00	2,000,000,000	1,140,700,000.00	
BAW2	On 02/10/2015	Spot Bond	7.61500		104.15491		7.61500	104.13353			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		29.89195		100.00000	29.76050			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.33961			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.72500		103.51099		8.72500	103.48671			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.13803		102.14366		11.13803	101.66643			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.11698		100.76694		11.11698	100.69607			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.15471		100.72028		11.15471	100.66127			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.48550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.19178	100.70592		11.19178	100.60232			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.88058	100.27293		11.88058	100.24302			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49625			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49625			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.49632			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.38803	100.07732		11.38803	100.17365			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.32065	101.38361		11.32065	100.63768			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.11698	100.76694		11.11698	100.69607			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.23428	100.97946		11.23428	100.76812			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.42143	96.62987		10.42143	100.40762			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47266			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46586			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46586			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.98037	99.39257		10.98037	99.81668			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.50000	99.56512		11.50000	99.53445			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45327			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.42500	73.74328		11.42500	97.46420			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43199			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	89.54429		9.28000	100.39966			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.45957			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.28000	70.66370		11.28000	99.78988			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44697			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.45747			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.45747			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44193			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.46379			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.46379			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44277			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44912			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.46388			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34393			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36760			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.13803	102.24638		14.13803	101.78011			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34988	100.71734		15.34988	100.67876			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.21734	100.67164		14.21734	100.62985			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59301			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.59301			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.59301			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.61370			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52025			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.68126		100.00000	21.64013			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.47675		100.00000	19.42957			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.72604		100.00000	17.68309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.94200		100.00000	10.91549			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.94200		100.00000	10.91549			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.22939		100.00000	13.19734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.46305		100.00000	11.43527			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98312			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.90936			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16448			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17415			0.00	60,000,000	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.45402		100.00000	7.43577			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.45402		100.00000	7.43577			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		104.35016		2.05000	179.87188			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06500		97.12044		8.06500	154.07940			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06500		98.43331		8.06500	154.40597			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45000		97.35032		8.45000	97.32831			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.85434			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.88000		98.12644		7.88000	98.10549			1,576,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.74149			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76873			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.80445			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.92349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04252			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37550			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	25.96130		100.00000	25.89841			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52243			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59697			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62892			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.63957			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.76732			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.93762			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62828			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67441			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68699			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27500	101.89182		8.27500	101.86900			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72470			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79156			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.51738		100.00000	14.48182			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.51738		100.00000	14.48182			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.76977			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33529			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.58000	67.56470		8.58000	103.63690		25,740,000,000,000.00	3,000,000,000	3,000,000,000.00	
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.44793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC42	On 14/01/2015	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	100.00000		66.97248	100.00000	100.00000				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.01734				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.17705				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.01287				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06283				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.15357				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.53054				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.14735				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		58.66333	100.00000	58.51966				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.74952				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.74226				0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.93108				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	97.18279				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		25.76618	100.00000	25.70377				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.61244				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.25085				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.52000		106.15008	7.52000	106.12829				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.42500		114.93317	9.42500	114.90441			377,000,000,000.00	40,000,000	40,000,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	108.03524				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32500		106.36929	9.32500	106.34295			11,563,000,000,000.00	1,240,000,000	620,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.48000		97.76360	12.48000	97.73092				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	102.17616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond		11.44000	102.74266		11.44000	102.71160			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35455			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.31500	104.16522		9.31500	104.13946			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.01628			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.88000	98.66089		11.88000	98.62995			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.24418			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.90727			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.45421			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.14500	96.92124		10.14500	96.89518			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.89500	119.29547		9.89500	119.26399		48,758,764,278,000.00	4,927,616,400	1,642,538,800.00	
CCT02	On 12/06/2024	Spot Bond		9.74500	115.53134		9.74500	115.50131			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.07500	114.82468		9.07500	114.79654			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.19288			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.62500	101.16822		11.62500	101.13665			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.58918			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27325			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.26616			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.86905			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.60098			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.74786			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.09474			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39980			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.41454			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.10147			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.07988			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.19397			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49228			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55772			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39808			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.93680		10.11000	102.90922			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20974			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	120.37833		2.76000	120.33764			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	117.47388		3.14000	120.22539			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.05516		8.25000	101.03260			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.80000	127.88827		2.80000	122.04356			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	125.46327		2.40000	119.73071			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77352			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.72500	99.63109		8.72500	99.60785			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.91323			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.91843			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.77500	99.69600		8.77500	99.67260			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.77500	99.69600		8.77500	99.67260			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.82500	102.78592		8.82500	102.76167			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57068			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.10265		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.10265		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.30729		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57827		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08454		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.15083		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	101.34994	9.35000	101.32477		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	101.34994	9.35000	101.32477		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08446		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08728		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80350		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62621		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70831		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71263		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62621		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62621		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67035		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.43560		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01597		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.54636		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.54636		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.54636		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90828		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.21000	102.12365	9.21000	102.09825		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.58874			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64518			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92306			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92011			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96295			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.15938			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.29625			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15267			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.68634			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90008			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76999			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.56129			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.51198			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.82095			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.49649			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74208			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50696			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.00654			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40410			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50158			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27683			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.60758			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40426			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40426			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40058			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.30703			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.96569			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.16368			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.84069			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.15897			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.89285			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	125.65966			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.50751			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.75000	96.24244		10.75000	97.57621			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.27000	94.07669		11.27000	94.25769			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38368			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.60887			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.47346			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82333			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.83616			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.02689		8.80500	104.03646			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53753			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.84407			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	122.49570			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56113			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.57069			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.60759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.58369			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80330			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80330			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	77.57276			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.63547			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38368			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	110.51959			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	110.68659			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.77727			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70079			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38579			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79847			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.66110			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.51234			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.58979			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.75983			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.41427			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37521			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.66016			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.02941			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.78246			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.71221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82442			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.49152			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.51690		10.55000	100.68395			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.93000	104.24009		9.93000	104.42597			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.53826			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.84650			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.07000	105.66078		12.07000	105.88261			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.92344			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.10000	105.74690		12.10000	105.64567			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.53000	105.38944		10.53000	105.30130			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.92344			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.74374			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.64570			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.59678			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.60759			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.53753			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39932			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.44500	102.78273		9.44500	102.70414			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45908			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.59169			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	100.76977		10.55000	100.74116			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.80187		11.00000	98.11172			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90607			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.60124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88279			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.86000	101.88111		11.86000	101.78388			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.65711			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.53753			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.72725			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.57260			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390		On 01/10/2016	Spot Bond	100.00000	26.89051		100.00000	26.76103			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	39.44231		7.01000	40.05439			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	162.69655			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.45000	97.35032		8.45000	140.59045			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.06500	35.01730		8.06500	154.07940			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.06500	35.44403		8.06500	154.40597			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.93526			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.87486			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13613			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13613			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.57712			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54087			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54805			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13573			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82333			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49984			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52476			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52158			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.52476			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.23941			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.02207			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.25545		8.87000	104.24418			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67500	104.27104		8.67500	104.24684		13,012,500,000,000.00		1,500,000,000	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.08500	116.47082		10.08500	116.43951			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41500	106.38664		8.41500	106.36268			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65500	105.99977		9.65500	105.97217			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.71000	106.49167		9.71000	106.46408			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.06000	95.01480		10.06000	94.98920			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.79500	96.20959		10.79500	96.18181			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.79500	94.02155		10.79500	93.99454			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06416			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05814			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95434			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.91789			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.35014			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06491			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.49450			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.96500	100.58647		10.96500	103.34230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.22493	100.00000	12.19498				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.11153	100.00000	4.09856				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.96207	100.00000	14.91483				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.54626				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00000		98.53705	8.00000	97.37001				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.96439				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.91026				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75715				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		92.76336	100.00000	92.53600				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.78212				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.15538				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.46460				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.76241				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.37628				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	97.01880				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.69953				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	99.72078				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.78469				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.61077				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.39113				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.64500		104.88479	8.64500	104.86054				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.57500		116.44023	7.57500	116.41657				0.00	0	1,000,000,000.00
DV22	On 07/02/2020	Spot Bond	8.34000		106.48326	8.36500	106.35106				0.00	0	1,473,650,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.08000	106.67368		9.11000	106.46890			0.00	0	9,160,000,000.00
DV24	On 18/02/2024	Spot Bond	9.16000	104.83489		9.16000	104.80938			0.00	0	5,703,600,000.00
DV29	On 18/02/2029	Spot Bond	9.45500	106.62879		9.45500	106.60203			5,673,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68390			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.61151			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.42981			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32109			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56896			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.22824			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54225			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32872			0.00	1,800,000,000	1,800,000,000.00
E170	On 01/08/2020	Spot Bond	7.96000	128.10209		7.96000	128.07492			31,933,132,000,000.00	4,011,700,000	2,011,700,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.71036			0.00	1,000,000,000	500,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.85758		0.20000	135.90846			480,000,000,000.00	2,400,000,000	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07500	123.52210		2.07500	123.48262			0.00	0	15,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.08500	110.68449		2.08500	110.64908			0.00	0	15,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.11500	110.28092		2.11500	110.24555			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.57437		2.16000	102.54133			0.00	0	15,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.54500	106.72440		9.54500	106.69736			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.39500	107.31350		9.39500	107.28628			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.84500	105.77322		9.84500	105.74561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.08000		97.05250		10.08000	99.73423			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.23000		103.28879		10.23000	102.05614			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.24851			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.02944			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70142			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.29063			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.05198			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.09638			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		99.45504		100.00000	99.72677			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		59.67235		100.00000	59.48401			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		95.92860		100.00000	95.68512			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		80.95368		100.00000	80.78641			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		132.95629		3.00000	132.91035			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.39500		104.75617		11.39500	104.72464			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.50999			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.70219			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.39943			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.86000		96.70920		9.86000	96.68364			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.22092			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.08215			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.38506			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.28052			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36071			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62673			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.16851			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.21637			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.15893			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19882			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.16831			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.15225			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.01500	101.61779		7.01500	101.59854		2,806,000,000,000.00	400,000,000	200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.76500	104.41072		7.80000	104.28037		86,979,841,625,000.00	11,201,525,000	11,266,015,200.00	
ES23	On 25/01/2023	Spot Bond	8.43000	111.47414		8.46000	111.26268		173,532,861,708,000.00	20,585,155,600	6,564,742,500.00	
ES26	On 02/04/2026	Spot Bond	8.72000	94.09199		8.73500	93.96718		87,891,496,000,000.00	10,079,300,000	3,900,930,000.00	
ES33	On 15/09/2033	Spot Bond	9.46000	83.53916		9.45500	83.55572		1,356,185,600,000,000.00	43,360,000,000	29,120,520,000.00	
ES42	On 25/04/2042	Spot Bond	9.56500	89.53529		9.56500	89.51243		520,336,000,000,000.00	54,400,000,000	22,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.06234			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.27453			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.10867			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98056			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43420			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86025			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67603			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.15500			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.33853		100.00000	12.30864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		12.00800		100.00000	11.97891			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.65754			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.11739			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.73291			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.78309			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.28000		100.06713		9.28000	100.04233			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.68337			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68330			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.81325			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.21944			0.00	0	600,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.01064			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.02733			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.14500		102.74286		10.14500	103.00459			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.08000		106.84327		11.08000	106.81181			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.26602			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		130.61348		2.20000	131.44726			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		129.35707		2.18000	277.47147			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.62861		2.40000	110.12025			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49500		101.31446		2.49500	158.34919			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		119.13635		2.29000	216.38755			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.64500		106.23786		7.64500	106.21585			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81200		63.10437		7.81200	62.48013			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45700		40.40005		9.45700	39.51165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.11894		9.69000	38.19760			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	72.85429		100.00000	72.70916			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	75.27258		100.00000	75.12975			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.21123			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64194			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55777			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61089			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.93796		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.93796		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60124			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57387			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70204			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59169			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.95013		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62792			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76895			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74689			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.53883		100.09221	17.49585			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53881			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.54754			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71285			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.13949			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59784			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60434			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55319			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.56305			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73112			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55348			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.20639		13.22500	58.18559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52285			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52349			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76481			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54647			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	95.14091		3.63500	98.39568			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56941			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56941			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.30459			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38368			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.61000			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53753			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52540			0.00	15,920,000,000	7,960,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.82726			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.61205			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.38963			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.80802			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.96769			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69953			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.55795			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69524			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51965			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56305			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56305			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29820			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.31408			0.00	16,800,000,000	8,400,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53368			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15839			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.59361			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13896			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51566			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11810			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11842			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97918			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98126			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97918			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98134			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58955			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.81580		8.75000	101.68400			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.39778			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.38098	100.00000	100.00000	11.34506			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.38984	100.00000	100.00000	10.35706			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.24804			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.24338	100.00000	100.00000	1.23693			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.30758			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59974			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59654			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.84396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.79145			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.44000	116.81819		3.44000	121.23093			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60689			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61272			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.42000	107.86404		3.42000	121.38834			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.44000	105.21960		3.44000	121.23093			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.59000	102.28853		2.59000	126.75778			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.66000	101.48526		2.66000	133.88983			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.01434			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53177			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60305			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55958			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69871			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.67417			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57770			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57706			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.78718			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60733			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.69510		100.00000	9.67136			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	23.47564		100.00000	23.41814			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	55.48011		100.00000	55.30690			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	17.45176		100.00000	17.39668			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.73000	149.72533		4.73000	149.66685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42538			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.13545			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02873			0.00	0	1,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.26911			0.00	0	1,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.27224			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.32297			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.06391			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800		82.43847		2.12800	100.66085			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		101.25702		2.47000	132.80770			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.70425			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.42373		10.38000	102.39521			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.42373		10.38000	102.39521			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.35660			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.88206			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		98.76618		2.61000	107.19289			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		206.35935		2.60000	207.04654			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		107.80093		2.58000	107.76501			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22314			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		205.48252		2.63000	206.16913			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.05754			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		109.25079		2.49000	109.21464			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		106.09521		2.67000	106.05961			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.37010			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	50.76000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26920			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.77500	104.44174		2.77500	104.11104			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.75000	111.93053		2.75000	256.82760			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.69000	124.61416		2.69000	267.29422			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.19000	129.26200		2.19000	277.26745			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.91000	122.63340		2.91000	263.04398			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.77012		2.57000	128.29948			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.68220			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	132.35545		2.10000	128.26735			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91613			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19348			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.55616			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.45000	107.10959		2.45000	107.07430			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.53131		104.97509	18.48391			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.56604		101.07593	22.51025			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.10899		100.44759	15.07183			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.00516		100.76967	20.95336			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		2.12000	116.93877		2.12000	116.90121			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35000	97.24039		2.35000	110.62701			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.59255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.38000	96.97293		2.38000	110.32264			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.17119			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.39000	127.37810		2.39000	346.17609			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.44082			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.08647			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		6.71500	101.60842		6.71500	101.59021			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.82500	101.00127		7.82500	100.97985			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.08500	101.79697		8.08500	101.77468			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.27000	106.73029		8.27000	106.70653			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.84000	104.42127		8.84000	104.39673		4,070,820,000,000.00	460,500,000	1,790,000,000.00	
FRX20	On 01/10/2020	Spot Bond		9.05500	98.99622		9.05500	98.97214			0.00	0	200,000,000.00
FRX23	On 28/02/2023	Spot Bond		9.59000	90.56193		9.59000	90.53850			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.60500	111.08238		9.60500	111.05391			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.91500	98.98706		9.91500	97.51299			0.00	0	990,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.33500	94.92281		10.33500	94.89682			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.20000	79.53422		10.20000	79.51249			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46039			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.47667			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.48316			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.49935			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.52530			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.54474			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.62890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05573			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.10215			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.11304			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.14400			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.19048			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.22921			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.39948			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.28141			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47995			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.07500	101.04672		9.07500	101.02209			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24060			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.81357			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.59807			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63203			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.69769			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.77917			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.89231			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.03391			0.00	0	200,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01909			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.80989			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.99345			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.74059			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.22278			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44723			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.97712			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.38369			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59117			0.00	0	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.73481			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.24627			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65766			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.48748			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.56258			0.00	400,000,000	214,130,000.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.36504			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.19575			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.65181	100.48747		7.65181	96.80818			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91698			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.65144	100.16576		8.65144	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91217			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.10145	100.16301		9.10145	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90629			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.97967			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02171			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02239			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51490			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.10500	103.23298		9.10500	103.20800			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.13000	109.40578		8.13000	109.38209		13,658,400,000,000.00	1,680,000,000	940,000,000.00	
HWAY23	On 07/12/2023	Spot Bond		1.99000	131.17966		1.99000	281.38237			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.00000	133.95773		2.00000	287.34131			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.40500	100.55401		9.40500	100.52890		60,568,200,000,000.00	6,440,000,000	4,533,600,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.40500	100.53053		9.40500	100.50543			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	83.87097		100.00000	83.67816			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	21.86422		100.00000	21.81067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		55.18456	100.00000	55.05088				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.37175	100.00000	26.30786				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.44918	100.00000	15.41175				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		85.21815	100.00000	85.02224				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		117.06116	1.74000	117.02480			190,677,378,000,000.00	09,584,700,000	98,748,318,700.00	
I2038	On 31/01/2038	Spot Bond	1.85000		122.92623	1.85000	122.88769			101,469,910,000,000.00	54,848,600,000	82,072,576,800.00	
I2046	On 31/03/2046	Spot Bond	1.89000		122.84703	1.89000	122.80831			273,105,000,000,000.00	44,500,000,000	48,424,697,500.00	
I2050	On 31/12/2050	Spot Bond	1.94000		131.04478	1.94000	131.00337			50,634,388,000,000.00	26,100,200,000	23,502,832,200.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.53500		102.09778	7.53500	102.07732				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.23933				0.00	400,000,000	200,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.16004				0.00	0	300,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.32500		102.37465	8.32500	102.35160				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.97500		106.78551	7.97500	106.76244				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.14500		101.53962	8.14500	101.51759				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.39771				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.47736				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		101.68408	1.43000	130.04638				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		104.47138	2.17000	131.70631				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.51900				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.35433				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.09500		102.34129	8.09500	102.31897				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.98633				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.67159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.47779			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.71000		100.11710		8.71000	100.09377			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.73000		95.70937		8.73000	95.68716			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83500			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.17500		97.80968		8.17500	97.78815			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20000		101.43622		9.20000	101.38834			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.46058			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.50269			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.45513		7.90000	100.43398			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.49000		100.48909		8.49000	100.46639			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.66027			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.21922			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.74500		103.10590		7.74500	103.08461			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.45000		104.21667		8.45000	104.19322			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.56000		105.90269		9.56000	105.87581			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.32869			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.85512			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52057			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.55304			0.00	0	30,000,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.58536			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00566		100.00000	0.00565			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.98567			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.88773			0.00	1,500,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	8.79500	97.79824		8.79500	97.77524			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.97301		5.00000	99.95952			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.97301		5.00000	99.95952			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.05225		5.00000	101.03868			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.97301		5.00000	99.95952			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.36169		4.00000	100.35071			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.33798		100.00000	31.24014			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.10775		100.00000	31.01063			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.10775		100.00000	31.01063			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	104.96727		9.20000	104.94134			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39901			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39901			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.38510			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.90895		100.00000	7.88958			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10855			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.41363			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.07500	100.71878		9.07500	100.69464			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.36990			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.98387		100.00000	9.95968			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	55.48011		100.00000	55.30690			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	11.81914		100.00000	11.66048			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	99.18478		100.00000	99.45504			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		96.75954		100.00000	96.50757			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		95.02283		100.00000	94.77981			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		95.22844		100.00000	94.49024			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		97.07447		100.00000	96.81698			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.93155		6.25000	99.86320			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.80900		6.35000	99.73972		63,500,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA445	On 04/11/2014	Spot Bond	6.35000		99.68783		6.35000	99.61872			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.56695		6.35000	99.49801			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	100.00000		91.93955		100.00000	100.00000			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.32081		6.40000	99.25167			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.07924		6.40000	99.01044			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.46874		6.45000	98.40025			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	100.00000		79.34783		100.00000	79.17570		5,240,000,000,000,000.00	52,400,000,000	38,700,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42126			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.13803		101.58788		11.13803	101.26330			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.13803		100.35475		11.13803	100.37145			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.58317			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.05330			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57255			0.00	1,600,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.24633		6.50000	100.22871			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58534			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63738			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05698			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56305			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.20943			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44154			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44531			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.29583			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18012			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07181			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05976			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	105.23190			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.54959			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.00211			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01766			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52932			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44277			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88128			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.10973			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.61967			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.82543			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20260			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01268			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01349			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.83500		100.01798		8.83500	99.99422			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31893			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.32626			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.33116			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	100.00000		17.94606		100.00000	17.81136		850,000,000,000,000.00	8,500,000,000	8,500,000,000.00	
IPF11	On 15/10/2015	Spot Bond	100.00000		35.89212		100.00000	35.62272		850,000,000,000,000.00	8,500,000,000	8,500,000,000.00	
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	100.00000		82.79283		100.00000	82.61127		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
IPL10	On 20/05/2021	Spot Bond	9.34500		103.92411		9.34500	103.89832		18,690,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.61577			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.62500		103.45428		8.62500	103.43014		36,397,500,000,000.00	4,220,000,000	3,033,385,100.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.20738			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.12711			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.50018			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.30875			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.59331			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.71500		104.52892		8.71500	104.50456			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.25084			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.93155			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		97.29548		3.26000	125.39046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.67500	138.82096		3.67500	138.77048			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.33563			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.02070			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	102.14334			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.81173			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.41053			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	96.65714		3.74000	97.46564			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	96.57656		3.74000	103.82994			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.87781			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.55595			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.33000	116.21400		10.33000	116.18220			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.22454			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500	137.29481		3.77500	137.24452			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	99.72677		100.00000	100.00000			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	99.86464		100.00000	99.59619			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	98.03943		100.00000	97.78075			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	96.28249		100.00000	96.03306			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	94.53802		100.00000	94.29747			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98284			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05504			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	99.98288		6.25000	99.94866			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	99.16538		6.40000	99.09646			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	99.04483		6.40000	98.97607			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.55449		6.45000	98.48588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA503	On 15/01/2015	Spot Bond	6.45000	98.43449		6.45000	98.36605			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.42794			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.18601			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.92692			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19800			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.09760			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.22656			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93604			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01277			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01318			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01400			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01030			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92126			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62861			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58177			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.25270			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.97647			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.27784			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12969			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.84757			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45593			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.54164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35036			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.35898			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35897			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.05000	100.97984		9.05000	103.20705			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.17045		100.00000	21.41469			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.12752		100.00000	9.08739			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98206			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.21500	109.65623		9.21500	102.77718			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66081			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27315			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61566			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	100.00000	53.87221		100.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	94.82538		100.00000	94.58532			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.66744			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	98.65951		100.00000	98.39572			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.74048			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	37.62634		100.00000	37.53519			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.40864			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	91.06885		100.00000	90.84563			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	98.34921		100.00000	98.09108			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	83.25735		100.00000	83.08021			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	96.92772		100.00000	96.67726			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	86.96802		100.00000	86.76435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67869			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.70302			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.84938			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.06921			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.92759			0.00	7,520,000,000	3,760,000,000.00
KW01	On 31/10/2027	Spot Bond		8.44500	138.99666		8.44500	138.96543			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67965			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52997			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.59601			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94505			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.62036			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.59306			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.72500	98.74544		8.72500	98.72253			36,645,000,000.00	4,200,000	1,321,700,000.00
LGL03	On 03/04/2018	Spot Bond		8.82500	74.16091		8.82500	96.79545			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.30000	100.97349		9.30000	100.94855			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95058			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.03500	104.36447		10.03500	104.33655			20,872,800,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03398			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17479			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.24871			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.33709			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.28331			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.07633			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.53067			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12177			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.78790			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.79377			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44697			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14581			0.00	0	40,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74034			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.23540			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58915			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95401			0.00	600,000,000	340,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.16131			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.23992			0.00	0	40,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.97627			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26009			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.31631			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34690			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	94.78935		100.00000	94.54998			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.83963	100.00000	34.75431				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		84.65116	100.00000	84.45476				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		15.71977	100.00000	15.65064				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.63000		101.50783	8.63000	101.48427				0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.52000		101.46099	8.52000	101.43775				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.70374				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.65763				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00858				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20161				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.99240				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.08602				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.91000		101.49471	7.91000	101.47308				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70000		104.83477	8.70000	104.81051				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.47000		105.57834	9.47000	105.55181				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.48500		103.53964	6.48500	103.52143			10,376,000,000,000.00	1,600,000,000	800,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.47989				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.49612				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50000		103.55924	9.50000	103.65058				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.68500		101.44432	7.68500	101.42318				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.02397				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.83500		103.20426	8.83500	103.17988				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.61288				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.34500		105.80721	9.34500	104.20904			7,476,000,000,000.00	800,000,000	400,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.69646	100.00000	14.66047				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.31423				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.53500		103.09098	8.53500	103.06745				0.00	0	140,200,000.00
MTN03	On 13/07/2015	Spot Bond	7.63500		103.63711	7.63500	103.61600			31,150,800,000,000.00	4,080,000,000	1,070,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.52500		106.46465	8.52500	106.44050				0.00	0	518,530,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.11015	100.89771	7.09279				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.20263	100.61875	7.18509				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.26454				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.27295				0.00	50,000,000	50,000,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.37609				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.49613				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.68942	100.00000	0.68775				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.68942	100.00000	0.68775				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.92500		99.60158	8.92500	99.57795				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.45356	7.59000	100.43323				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.02000		102.96235	9.02000	102.93767				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.53618				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.79500		103.53706	8.79500	103.51245				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.13945				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	9.26000		103.65085		9.26000	103.62494			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.30945			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.99500		104.31895		8.99500	104.24333			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.18567			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.37545			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78900			0.00	740,000,000	370,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.07135			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.45442			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39650			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.43302			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.23500		103.79347		7.23500	103.77310			7,622,796,000,000.00	1,053,600,000	3,603,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.90283			0.00	0	26,520,000.00
NBK3A	On 09/09/2019	Spot Bond	8.53000		112.42859		8.53000	112.40265			41,309,937,000,000.00	4,842,900,000	2,985,233,300.00
NBK4	On 28/10/2024	Spot Bond	10.62000		36.33645		10.62000	36.32640			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.43500		101.04195		7.43500	101.02180			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.16740			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.91515			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.02500		102.38463		8.02500	102.36238			30,164,819,400,000.00	3,758,856,000	4,208,856,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.47600			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.58368			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.11410			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.02070				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.98489				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.42366				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91538				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.77894				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.66094				0.00	1,200,000,000	600,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.74541				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44852				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.35062				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.51719				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.49124				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93598				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47531				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46912				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.46879				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.50473				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.53753				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.79000	105.77596	9.79000	105.97178				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.53435				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.82500	104.52418	9.82500	104.83914				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.53753				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.48513				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.54263			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.54902			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.22500		102.86447		8.22500	102.84157			0.00	0	1,025,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.98357			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.95613			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.91000		103.66326		9.91000	103.68281			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.10338			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.04733			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17928			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.92500		115.99422		11.92500	115.95772			38,875,500,000,000.00	3,260,000,000	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.60734			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.53399			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000		169.02074		2.20000	168.96611			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55000		105.71962		8.55000	105.69557			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.67854			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18000		107.02668		9.18000	107.00028			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11447			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21476			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.05465			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.09208			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.06965			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38000		107.02830		9.38000	108.34866			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.11452			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.09956			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.58000	107.03015		9.58000	107.00261			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.14451			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.12947			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.13695			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.41313			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.32214			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.15938			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.39000	117.84506		8.39000	117.81860			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond		9.19500	122.74385		9.19500	122.71387			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.09500	174.27003		2.09500	174.21419			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.84500	122.76529		9.84500	122.73306		49,618,800,000,000.00	5,040,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.40754			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.28863			0.00	2,160,000,000	556,300,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.54895			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79781			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.04566			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.18447			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.47593			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.64074		100.00000	17.59800			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	44.38282		100.00000	44.27529			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.52500	101.11576		7.52500	105.54546		149,747,500,000,000.00	19,900,000,000	9,952,633,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.33919	100.00000	25.27781				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		83.71796	100.00000	83.53191				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.28621				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.86641				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.85444				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.74128				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.25418				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.54682				0.00	5,000,000,000	5,000,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.87391				0.00	2,400,000,000	1,600,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	102.16080				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.44500		104.80672	9.44500	104.72337				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.54004				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.58374				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.60341				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.64712				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.83500				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.87869				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.70266				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.86500		42.22016	7.86500	42.21126				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.53500		107.24582	6.53500	107.22677			6,122,053,350,000,000.00	36,810,000,000	24,304,347,000.00	
R158P	On 15/09/2015	Spot Bond	6.72500		94.14848	6.72500	94.13128				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.81000		112.98104	6.82500	112.93158			4,343,465,670,000,000.00	37,807,000,000	02,961,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.65500	88.23677		6.65500	88.22082			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.03000	122.32869		8.04500	122.17250		4,873,892,515,000,000.00	42,950,500,000	30,034,831,100.00	
R187P	On 21/12/2026	Spot Bond	7.78500	39.45379		7.78500	39.44556			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.70500	36.92564		7.70500	36.91801			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	287.99611		1.69000	287.69375		60,341,232,000,000.00	35,917,400,000	22,139,907,300.00	
R201	On 21/12/2014	Spot Bond	5.95500	103.27974		5.97000	103.26029		152,408,629,113,000.00	25,593,388,600	8,396,694,300.00	
R202	On 07/12/2033	Spot Bond	1.80000	232.30267		1.80000	232.23008		271,784,267,100,000.00	50,991,259,500	51,053,787,500.00	
R2023	On 28/02/2023	Spot Bond	7.83000	100.50744		7.86000	100.30509		5,052,734,235,000,000.00	45,304,500,000	83,146,730,000.00	
R203	On 15/09/2017	Spot Bond	6.94500	104.10642		6.97500	104.00721		9,215,699,697,000,000.00	26,954,600,000	78,516,300,000.00	
R2030	On 31/01/2030	Spot Bond	8.49500	97.48170		8.49500	97.45966		7,892,007,910,000,000.00	29,018,000,000	73,255,770,000.00	
R2032	On 31/03/2032	Spot Bond	8.62500	97.02604		8.62500	97.00353		4,567,903,500,000,000.00	29,612,000,000	85,302,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.73500	99.48931		8.73000	99.51407		4,189,358,410,000,000.00	79,606,000,000	78,582,920,000.00	
R204	On 21/12/2018	Spot Bond	7.24500	105.24307		7.28000	105.09628		7,072,403,600,997,000.00	76,177,170,600	42,186,525,600.00	
R2044	On 31/01/2044	Spot Bond	8.81000	101.20509		8.81000	101.18138		2,456,228,000,000,000.00	78,800,000,000	44,300,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.82500	100.31572		8.79500	100.61138		4,476,829,837,500,000.00	07,289,500,000	81,446,655,000.00	
R207	On 15/01/2020	Spot Bond	7.47500	100.87366		7.50000	100.74730		2,828,287,793,500,000.00	78,366,260,000	78,266,845,700.00	
R208	On 31/03/2021	Spot Bond	7.62000	95.93908		7.64500	95.79720		6,750,098,498,760,000.00	85,839,698,000	98,033,250,000.00	
R209	On 31/03/2036	Spot Bond	8.65000	77.05103		8.64500	77.07273		9,103,016,070,000,000.00	52,371,800,000	47,634,940,000.00	
R210	On 31/03/2028	Spot Bond	1.77500	171.91189		1.77500	171.85822		48,466,866,497,500.00	27,305,276,900	31,242,029,900.00	
R211	On 31/01/2017	Spot Bond	0.73000	132.11963		0.73000	132.08219		88,184,000,000,000.00	20,800,000,000	82,347,995,200.00	
R212	On 31/01/2022	Spot Bond	1.60000	136.78246		1.60000	136.74050		179,224,006,080,000.00	12,015,003,800	88,836,240,200.00	
R213	On 28/02/2031	Spot Bond	8.51000	87.68574		8.50500	87.70512		7,168,133,804,109,000.00	42,318,895,900	10,611,234,600.00	
R214	On 28/02/2041	Spot Bond	8.76000	77.72131		8.74000	77.86856		9,818,419,992,000,000.00	20,824,200,000	94,340,070,000.00	
R227C	On 15/03/2015	Spot Bond	6.88500	97.26625		6.88500	97.24840			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.72500	94.14848	6.72500	94.13128			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.64500	91.18531	6.64500	91.16885			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.65500	88.23677	6.65500	88.22082			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.97500	98.94716	5.97500	98.93114			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.79500	95.57320	6.79500	95.55575			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.66500	92.56979	6.66500	92.55321			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.64500	89.61349	6.64500	89.59748			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.70500	86.62223	6.70500	86.60662			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.95000	83.28243	6.95000	83.26689			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.00000	80.36209	7.00000	80.34698			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.28500	76.86275	7.28500	76.84772			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.26500	74.22123	7.26500	74.20676			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.24500	71.68433	7.24500	71.67040			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.23500	69.21292	7.23500	69.19949			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.46000	65.97855	7.46000	65.96534			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.44000	63.68185	7.44000	63.66914			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.56500	60.90587	7.56500	60.89352			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.53500	58.80797	7.53500	58.79609			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.50500	56.79877	7.50500	56.78733			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.47500	54.87409	7.47500	54.86309			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.43500	53.07437	7.43500	53.06378			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.39500	51.35350	7.39500	51.34332			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.98500	46.87299	7.98500	46.86297			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	7.94500	45.25025		7.94500	45.24062			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.90500	43.70053		7.90500	43.69127			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.86500	42.22016		7.86500	42.21126			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.82500	40.80567		7.82500	40.79711			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.78500	39.45379		7.78500	39.44556			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.74500	38.16142		7.74500	38.15350			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.70500	36.92564		7.70500	36.91801			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02508			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.25694			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02955			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.97608			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.22072		100.00000	18.17658			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.04289		100.00000	22.98646			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65119			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75008			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17729			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40191			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02563			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.92175			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54057			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.04838			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.51458			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90259			0.00	40,000,000	40,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.01830			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.82863			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.24335			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.69735			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.45565			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.05432			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.73464			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.16887			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.52701			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.04392			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.57670			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.56848		12.35000	104.53444			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.36491		100.00000	15.32768			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89251			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74143			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.40781			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51562			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.94823		100.00000	3.93856			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.48640		100.00000	21.43435			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	39.59249		100.00000	39.49657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.41105		100.00000	14.37614			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.29557		100.00000	25.23429			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	106.76746			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	80.15199			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.94500		104.87047		8.94500	104.84540			0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.11000		105.77688		9.11000	105.75113			0.00	0	1,216,800,000.00
RW28	On 10/12/2028	Spot Bond	9.73500		89.62192		9.73500	107.43126			0.00	0	6,939,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.22657			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.02500		109.58729		8.02500	109.56386		18,457,500,000,000.00		2,300,000,000	4,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.18619			0.00	43,410,000	43,410,000.00
SBK14	On 01/12/2017	Spot Bond	9.02500		105.31770		9.02500	105.29230			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.88174			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.02884			0.00	0	3,500,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.74621			0.00	0	18,960,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.82467			0.00	0	21,170,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.82816			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.18500		105.22530		7.18500	105.20512		2,506,343,550,000.00		348,830,000	348,830,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000		99.03939		8.78000	99.01601		41,617,200,000,000.00		4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.99500		105.92315		7.99500	105.90022			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.95455		7.96000	105.93172			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.78500		106.11180		7.78500	106.08942			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.37500		100.39988		8.37500	100.37712			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.93000		105.98148		7.93000	105.95872			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.18500		105.75292		8.18500	105.72950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.64497			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27919			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.02500		102.84986		8.02500	102.82751			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.43613			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.51201			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.43035			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.79500		110.08926		8.79500	110.06337			0.00	0	1,400,000.00
SBS20	On 15/05/2026	Spot Bond	9.94500		104.92937		9.94500	104.90169			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.40442			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.37740			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.30636			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.48797			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.38000		105.34420		8.38000	105.32070			6,704,000,000,000.00	800,000,000	1,560,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		14.70262		100.00000	14.67025			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.40000		106.04523		9.40000	106.01876			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.04580			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.91000		102.17192		8.91000	102.14760			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.74500		99.29203		8.74500	99.26894			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67845			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.69500		132.05164		9.69500	103.99190			0.00	0	280,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.54530			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.55990			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.84500		108.11439		9.84500	102.33030			29,535,000,000,000.00	3,000,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.34500	99.78856		9.34500	99.76380			216,804,000,000.00	23,200,000	11,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.71500	109.01043		7.71500	108.98801			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.22000	128.97728		2.22000	276.65652			222,000,000,000.00	100,000,000	660,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37500	103.05429		1.37500	130.20493			0.00	0	60,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.69787			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11594			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.51738		100.00000	14.48182			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	163.82524		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000	114.51490		2.00000	128.41736			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.24633		6.50000	100.22871			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.00235			0.00	1,200,000,000	1,200,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37615			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27659			0.00	0	110,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.00500	102.00740		9.00500	101.98285			117,065,000,000.00	13,000,000	266,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.60479			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40313			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.51198			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47012			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.48669		100.00000	15.44918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72903			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	61.29759		100.00000	61.10621			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62373			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	21.91790		100.00000	21.86422			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	32.27776		100.00000	32.17589			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	23.79137		100.00000	23.71710			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.31500	103.12337		9.31500	103.04558			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90885			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24366			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.07500	104.24106		8.07500	104.21864		34,561,000,000,000.00	4,280,000,000	2,145,066,600.00	
SLI3	On 15/08/2023	Spot Bond		8.88000	100.38242		8.88000	100.87073			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.32500	100.52666		8.32500	100.50400		45,787,500,000,000.00	5,500,000,000	2,759,866,600.00	
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.14679			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.36850			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.65945			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.62829			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.64503			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63933			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.07500	105.31815		8.07500	105.29537			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.04191			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32481			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.19500	95.20837		9.19500	95.18486		14,739,585,000,000.00	1,603,000,000	811,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.00317			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46388			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.77160			0.00	2,800,000,000	700,000,000.00
SSN004	On 31/03/2021	Spot Bond	9.25300		88.34750		9.25300	88.32555			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.74500		90.62720		8.74500	90.60589			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.21500		103.05094		7.21500	103.03082			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.76000		95.59000		8.76000	95.56773			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62546			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.15500		100.95921		8.15500	100.93692			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000		108.83571		2.49000	109.21464			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.23000		100.91693		8.23000	101.73892			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.39019			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.64500		109.40649		9.64500	109.37833			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87471			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.73500		78.72535		9.73500	78.70468			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.89927			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.53815			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	2,500,000,000.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.47775			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.91561			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		100.85942		0.00000	98.02019			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.43275			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.07281			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1151		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154		On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.32984			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01139			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.20797			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.06329			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.06317			0.00	0	0.00
SY1166		On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1167		On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1169		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89649			0.00	0	0.00
SY1170		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93091			0.00	0	0.00
SY1171		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93095			0.00	0	0.00
SY1172		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91365			0.00	0	0.00
SY1173		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1174		On 29/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.77554			0.00	0	0.00
SY1175		On 28/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.78300			0.00	0	0.00
SY1176		On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.67195			0.00	0	0.00
SY1177		On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.56911			0.00	0	0.00
SY1178		On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.56842			0.00	0	0.00
SY1179		On 14/11/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959		1,500,000,000,000,000.00	15,000,000,000	5,000,000,000.00	
SY1180		On 17/11/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.99500	105.56754		6.99500	105.54760		3,917,200,000,000.00	560,000,000	280,000,000.00	
SZ25		On 30/09/2025	Spot Bond	8.65500	102.82266		8.65500	102.79872			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	97.85522		100.00000	97.59358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		42.10438		100.00000	42.00238			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92934			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.36783			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.87942			0.00	0	60,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.00492			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46370			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.48644			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.87726			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.36909			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.16237			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49636			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.07500		102.91096		8.07500	102.88883			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91870			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91651			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.91744		7.83000	101.89616			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91990			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91716			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.89693			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91990			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91716			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.39474		7.16000	101.73536			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91180			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91224			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.90174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90317			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.86020			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86511			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92001			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91651			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.13547		8.73000	102.06435			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92033			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91716			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.75000		94.32624		8.75000	100.20814			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92099			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91716			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91159			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91279			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91323			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90196			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90240			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90623			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86785			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86741			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86959			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.41008			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.42357			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.10000		101.96348		9.10000	100.82039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.45863			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.50172			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.67607			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92241			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.75564		101.06155	5.74157			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.92033			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.92526			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.91049			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.90612			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.85976			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26792			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.92401			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92294			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.92401			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.92294			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.92241			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92465			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92294			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91708			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.91708			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91708			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90857			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.90645			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86690			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.86428			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86532			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.43500		107.84405		7.43500	107.82255			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.85000		88.38887		9.85000	88.33500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.81500		107.76714		7.81500	107.74470		357,927,000,000,000.00		45,800,000,000	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.30000		106.22170		9.29500	106.21818		462,396,000,000,000.00		49,720,000,000	42,880,989,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.01171		100.00000	1.00855			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.61000		111.89026		9.61000	111.86172		124,930,000,000,000.00		13,000,000,000	12,005,756,200.00
TN25	On 19/08/2025	Spot Bond	9.79500		99.55487		9.79500	99.52900		341,649,600,000,000.00		34,880,000,000	33,800,000,000.00
TN27	On 14/11/2027	Spot Bond	9.79500		97.23848		9.79500	97.21321		90,114,000,000,000.00		9,200,000,000	22,772,556,900.00
TN30	On 09/10/2030	Spot Bond	10.28000		107.29636		10.28000	101.90596			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.74500		100.49308		10.74500	100.24503			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.18549			0.00	100,000,000	1,200,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.17538			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.26956			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30169			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30499			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.46351			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.79217			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.29263			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35451			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.20334			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11919			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.12755			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497		100.00000	9.62010			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.62909			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.68706			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.80670			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.06063			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	15.41380		100.00000	15.34602			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.55208			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.33629			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.38118			0.00	0	6,500,000,000.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.85334			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.82127			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.39001			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.17783			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.93811			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.70121			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.98443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	95.71239			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.54934			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.04735			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.88014			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.57365			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.24702			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.96637			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.13224			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.70416			0.00	0	0.00
TSP177	On 16/04/2015	Spot Bond	100.00000		66.84982		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.06099		100.00000	14.02693			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		93.93939		100.00000	93.46734			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43790			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.42305			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.36942			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09375			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.02096			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.98483			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		53.10636		100.00000	52.70775			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.03493			0.00	0	300,000,000.00
TWC069	On 19/01/2015	Spot Bond	100.00000		84.59014		100.00000	79.34783			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.60129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09990			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.45861			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.99250			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.04500		109.19580		9.04500	109.16911			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.32802			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.36448			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.38450			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42952			0.00	40,000,000	40,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.43146			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.35778			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.36702			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.21500		112.67917		7.21500	112.65747		144,300,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.22000		242.35979		1.22000	242.28794			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.85500		104.72822		6.85500	104.70904			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.47500		107.01957		7.47500	106.99822		61,295,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.83500		107.89684		7.83500	107.87431			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.12500		107.33969		8.12500	107.31646			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.18500		107.55664		8.18500	107.53319		40,925,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.48500		95.60765		6.48500	95.59107			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.41500		93.84856		6.41500	93.83237			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.98500		99.28369		5.98500	99.26753			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.48500		95.59107		6.48500	95.57449			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.22500	70.36003		7.22500	70.34624			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	49.71595		100.00000	49.62163			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.31528		100.00000	26.26535			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.50e+017</b>	<b>3,981,755,700</b>	<b>49 426 161 200.00</b>
<b>Grand Total:</b>										<b>1.50e+017</b>	<b>3,981,799,473</b>	<b>49 429 837 879.00</b>