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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 10/11/2014	Any day expiry		11.23510	11.23510		11.23570	11.23570		10.10	86,180,283.80	7,676	0.00
\$ / R	On 12/11/2014	Any day expiry		11.23680	11.23680		11.23570	11.23570		10.81	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.25610	11.25610		11.25580	11.25580		10.78	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	6.62300	0.00662	9.72730	0.00973	6.623	12.75	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.03740	0.00004	0.09590	0.00010	0.037	26.68	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.25780	11.25780		11.25770	11.25770		10.87	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	60.27230	0.06027	73.47830	0.07348	60.272	11.28	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	6.07230	0.00607	10.26490	0.01026	6.072	14.27	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.26130	11.26130		11.26140	11.26140		10.91	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.28190	11.28190		11.28390	11.28390		11.07	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.28360	11.28360		11.28580	11.28580		11.09	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.28530	11.28530		11.28770	11.28770		11.11	780,886,333.50	69,195	947,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01040	0.00001	0.01300	0.00001	0.010	19.29	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.04820	0.00005	0.06540	0.00007	0.048	17.77	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.21700	0.00022	0.30700	0.00031	0.217	16.29	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.33850	0.00034	0.48180	0.00048	0.339	15.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.57770	0.00058	0.82470	0.00082	0.578	15.34	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,186.20230	1.18620	1,188.98660	1.18899	1,186.202	14.90	0.00	0	2,995.00

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	10.10	Put	0.90230	0.00090		1.28660	0.00129	0.902	14.90	0.00	0	6,581.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	987.02480	0.98702	990.20500	0.99020	987.025	13.58	0.00	0	2,326.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	1.94300	0.00194	2.83410	0.00283	1.943	13.29	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	2.00260	0.00200	2.92370	0.00292	2.003	13.22	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	2.06440	0.00206	3.01670	0.00302	2.064	13.14	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	2.19470	0.00219	3.21280	0.00321	2.195	12.99	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	2.33490	0.00233	3.42340	0.00342	2.335	12.85	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	2.64820	0.00265	3.89330	0.00389	2.648	12.55	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	2.73430	0.00273	4.02180	0.00402	2.734	12.48	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	3.11270	0.00311	4.58650	0.00459	3.113	12.19	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	3.21670	0.00322	4.74120	0.00474	3.217	12.11	0.00	0	44,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	3.43730	0.00344	5.06900	0.00507	3.437	11.97	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	3.80260	0.00380	5.60920	0.00561	3.803	11.74	0.00	0	3,283.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	4.51820	0.00452	6.66040	0.00666	4.518	11.38	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	5.02350	0.00502	7.39680	0.00740	5.024	11.16	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	6.48310	0.00648	9.49760	0.00950	6.483	10.64	0.00	0	22,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	562.55700	0.56256	568.29610	0.56830	562.557	10.42	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	552.83860	0.55284	558.69340	0.55869	552.839	10.35	0.00	0	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	515.20450	0.51520	521.71330	0.52171	515.204	10.32	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	496.80750	0.49681	503.68910	0.50369	496.808	10.35	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	12.38400	0.01238	17.05680	0.01706	12.384	10.37	0.00	0	6,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	13.31300	0.01331	18.17930	0.01818	13.313	10.38	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	442.89550	0.44290	450.95890	0.45096	442.896	10.44	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	408.18680	0.40819	417.06820	0.41707	408.187	10.50	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	27.59820	0.02760	34.69300	0.03469	27.598	10.55	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	29.32140	0.02932	36.61830	0.03662	29.321	10.56	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	31.12430	0.03112	38.62250	0.03862	31.124	10.58	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	326.69850	0.32670	337.56470	0.33756	326.698	10.66	0.00	0	40,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	41.39850	0.04140	49.86470	0.04986	41.399	10.66	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	282.03690	0.28204	293.93570	0.29394	282.037	10.75	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	261.03310	0.26103	273.37640	0.27338	261.033	10.79	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	68.93740	0.06894	79.01480	0.07901	68.937	10.81	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	234.47910	0.23448	247.31910	0.24732	234.479	10.85	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	221.84100	0.22184	234.88530	0.23489	221.841	10.88	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	192.14450	0.19214	205.56060	0.20556	192.145	10.96	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	106.84450	0.10684	117.86060	0.11786	106.845	10.96	0.00	0	750.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	165.19290	0.16519	178.77230	0.17877	165.193	11.04	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	160.13210	0.16013	173.71940	0.17372	160.132	11.05	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	125.47990	0.12548	138.69710	0.13870	125.480	11.32	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	108.32810	0.10833	121.00800	0.12101	108.328	11.58	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	105.17410	0.10517	117.73010	0.11773	105.174	11.63	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.46	Call	88.02340	0.08802	99.75890	0.09976	88.023	11.95	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	292.84030	0.29284	301.57190	0.30157	292.840	12.16	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	56.32750	0.05633	65.70330	0.06570	56.328	12.73	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	53.08660	0.05309	62.14220	0.06214	53.087	12.83	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	51.53930	0.05154	60.43630	0.06044	51.539	12.89	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	37.32910	0.03733	44.55600	0.04456	37.329	13.46	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	34.22360	0.03422	41.02800	0.04103	34.224	13.62	0.00	0	4,500.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	27.20520	0.02721	32.99060	0.03299	27.205	14.03	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	24.22490	0.02422	29.62790	0.02963	24.225	14.23	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	21.59320	0.02159	26.63270	0.02663	21.593	14.42	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	20.98440	0.02098	25.93630	0.02594	20.984	14.47	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	18.20980	0.01821	22.74060	0.02274	18.210	14.72	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	732.90980	0.73291	735.04060	0.73504	732.910	14.72	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	17.70460	0.01770	22.15470	0.02215	17.705	14.76	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	13.79180	0.01379	17.57310	0.01757	13.792	15.20	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	8.32840	0.00833	10.99780	0.01100	8.328	16.13	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	8.11740	0.00812	10.73850	0.01074	8.117	16.18	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.95290	0.00095	1.37960	0.00138	0.953	18.35	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.78920	0.00079	1.14760	0.00115	0.789	18.51	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.45190	0.00045	0.66390	0.00066	0.452	18.98	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.42510	0.00043	0.62510	0.00063	0.425	19.03	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.76950	0.00077	0.62740	0.00063	0.770	32.34	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.29050	11.29050	11.29390	11.29390		11.01	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	13.09180	0.01309	16.87570	0.01688	13.092	10.29	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	89.76860	0.08977	98.93510	0.09894	89.769	10.80	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	22.03420	0.02203	26.62300	0.02662	22.034	14.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.35880	0.00036	0.42810	0.00043	0.359	21.83	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.29930	11.29930	11.30220	11.30220		11.08	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	99.44580	0.09945	107.44550	0.10745	99.446	10.89	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	154.65540	0.15466	166.03310	0.16603	154.655	11.17	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	175.35540	0.17536	183.83310	0.18383	175.355	11.17	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry	11.30810		11.30810	11.30810	11.31050	11.31050		10.98	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.38270	11.38270	11.38250	11.38250		11.29	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	38.53960	0.03854	42.01590	0.04202	38.540	10.46	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.55170	0.00255	2.81410	0.00281	2.552	19.66	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.43680	11.43680	11.43710	11.43710		11.59	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	53.04590	0.05305	56.96890	0.05697	53.046	10.58	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	16.46850	0.01647	18.61080	0.01861	16.468	22.78	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.43880	11.43880	11.43910	11.43910		11.59	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry	11.44080		11.44080	11.44080	11.44110	11.44110		11.61	4,792,874.50	421	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47450		11.47450	11.47450	11.47510	11.47510		11.67	286,862.50	25	123,631.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	10.97990	0.01098	12.53560	0.01254	10.980	12.08	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	16.40650	0.01641	18.25480	0.01825	16.407	11.23	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	28.83850	0.02884	30.72500	0.03072	28.838	11.03	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	55.44020	0.05544	58.59520	0.05860	55.440	10.79	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	61.43000	0.06143	64.82900	0.06483	61.430	10.75	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	63.00860	0.06301	66.46800	0.06647	63.009	10.73	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	80.69660	0.08070	84.79960	0.08480	80.697	10.63	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	582.80100	0.58280	585.32000	0.58532	582.801	10.82	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	348.88090	0.34888	354.79190	0.35479	348.881	11.57	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	291.78760	0.29179	296.11180	0.29611	291.788	12.00	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	271.26380	0.27126	275.58300	0.27558	271.264	12.21	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	201.72460	0.20172	205.86200	0.20586	201.725	13.12	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	170.15800	0.17016	174.10630	0.17411	170.158	13.67	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	92.30030	0.09230	94.91290	0.09491	92.300	15.93	0.00	0	23,800.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	62.14540	0.06215	64.22150	0.06422	62.145	17.40	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	33.07620	0.03308	33.62050	0.03362	33.076	21.87	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.49640	11.49640	11.49720	11.49720		11.89	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	69.50680	0.06951	71.61620	0.07162	69.507	10.88	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	37.72270	0.03772	39.26750	0.03927	37.723	24.82	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.50630	11.50630	11.50720	11.50720		11.87	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	187.62950	0.18763	190.22320	0.19022	187.630	11.24	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	157.12350	0.15712	159.93980	0.15994	157.124	14.48	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.55990	11.55990	11.56130	11.56130		12.03	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	80.93940	0.08094	81.54580	0.08155	80.939	10.91	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	54.78180	0.05478	56.03810	0.05604	54.782	25.13	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.61830	11.61830	11.62020	11.62020		12.20	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	91.51010	0.09151	91.36000	0.09136	91.510	11.03	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	63.61730	0.06362	64.81670	0.06482	63.617	25.05	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.65110	11.65110	11.65300	11.65300		12.37	35,186,322.00	3,020	37,423.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	85.43530	0.08544	85.22290	0.08522	85.435	11.17	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	88.75230	0.08875	88.52330	0.08852	88.752	11.16	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	134.80370	0.13480	134.32970	0.13433	134.804	10.99	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	139.55110	0.13955	139.05340	0.13905	139.551	10.98	1,395,511.00	10,000	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	162.54390	0.16254	161.96510	0.16197	162.544	11.01	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	169.81250	0.16981	169.22740	0.16923	169.813	11.06	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	252.63460	0.25263	251.97410	0.25197	252.635	11.53	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	300.78410	0.30078	300.08880	0.30009	300.784	11.77	0.00	0	9,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	166.42400	0.16642	167.86900	0.16787	166.424	16.53	1,664,240.00	10,000	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	145.77230	0.14577	147.17700	0.14718	145.772	17.15	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	127.44810	0.12745	128.80620	0.12881	127.448	17.83	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.67980	11.67980	11.68180	11.68180		12.52	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	101.62940	0.10163	101.24740	0.10125	101.629	11.16	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	65.70410	0.06570	66.79900	0.06680	65.704	24.72	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.74730	11.74730	11.74960	11.74960		12.64	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	109.45190	0.10945	108.82980	0.10883	109.452	11.20	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	78.96780	0.07897	80.13020	0.08013	78.968	24.66	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.80740	11.80740	11.81040	11.81040		12.80	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	117.39610	0.11740	116.60160	0.11660	117.396	11.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	82.57370	0.08257	83.60260	0.08360	82.574	24.50	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.84520	11.84520	11.84890	11.84890		12.95	0.00	0	3,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	81.44270	0.08144	80.95930	0.08096	81.443	11.43	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,331.60250	1.33160	1,334.76960	1.33477	1,331.603	11.38	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	161.80730	0.16181	160.60030	0.16060	161.807	11.34	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,012.11020	1.01211	1,014.55920	1.01456	1,012.110	11.35	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	509.78180	0.50978	510.98660	0.51099	509.782	13.37	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	382.57120	0.38257	383.74740	0.38375	382.571	14.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	288.61690	0.28862	289.84360	0.28984	288.617	16.32	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	177.41510	0.17742	178.72570	0.17873	177.415	20.85	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.87460	11.87460	11.87880	11.87880		13.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	123.04860	0.12305	122.14140	0.12214	123.049	11.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	90.00800	0.09001	90.92110	0.09092	90.008	24.31	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.93760	11.93760	11.94300	11.94300		13.22	0.00	0	0.00

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 28/10/2015	Any day expiry	10.80	Put	127.80170	0.12780	126.83820	0.12684	127.802	11.37	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	106.20800	0.10621	107.02220	0.10702	106.208	24.39	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.99610	11.99610	12.00170	12.00170		13.35	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	132.14910	0.13215	131.18620	0.13119	132.149	11.40	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	99.53820	0.09954	100.28010	0.10028	99.538	24.18	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.02930	12.02930	12.03450	12.03450		13.36	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	171.35990	0.17136	169.08390	0.16908	171.360	11.55	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,250.65990	1.25066	1,253.58390	1.25358	1,250.660	11.55	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,213.67370	1.21367	1,216.75910	1.21676	1,213.674	11.58	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	410.95450	0.41095	412.05560	0.41206	410.954	16.12	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			12.05010	12.05010	12.05500	12.05500		13.48	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	139.19640	0.13920	138.29680	0.13830	139.196	11.54	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.10520	0.09311	93.92570	0.09393	93.105	23.90	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.28530	11.28530	11.28770	11.28770		11.11	191,850.10	17	1,756.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.47450	11.47450	11.47510	11.47510		11.67	0.00	0	313.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	40,968.67960	0.40969	41,458.73700	0.41459	40,968.680	11.35	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.65110	11.65110	11.65300	11.65300		12.37	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.84520	11.84520	11.84890	11.84890		12.95	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.91310	17.91310	17.88110	17.88110		10.52	3,672,185.50	205	44,757.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	51.08610	0.05109	54.54410	0.05454	51.086	11.11	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	68.77350	0.06877	73.62030	0.07362	68.774	11.00	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	641.13190	0.64113	665.75750	0.66576	641.132	11.29	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	11.82230	0.01182	10.24810	0.01025	11.822	13.29	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	9.39780	0.00940	8.35210	0.00835	9.398	13.92	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.04590	18.04590	18.01030	18.01030		10.87	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	458.79040	0.45879	476.04480	0.47604	458.790	11.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	655.06720	0.65507	676.13660	0.67614	655.067	11.77	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	754.87120	0.75487	777.51270	0.77751	754.871	12.03	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	9.24500	0.00925	8.79800	0.00880	9.245	16.24	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.35350	0.00635	6.34300	0.00634	6.354	18.02	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.33040	0.00633	6.32310	0.00632	6.330	18.08	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.19770	18.19770	18.16300	18.16300		11.61	0.00	0	3,792.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	259.61090	0.25961	243.12250	0.24312	259.611	13.17	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.46090	18.46090	18.42700	18.42700		16.69	0.00	0	1,610.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.75010	18.75010	18.71760	18.71760		12.84	0.00	0	1,205.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09847	0.09847	0.09851	0.09851		10.79	0.00	0	15,513.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10024	0.10024	0.10026	0.10026		11.45	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry			14.01370	14.01370	13.99530	13.99530		10.80	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.04900	14.04900	14.03440	14.03440		10.89	0.00	0	73,628.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	63.00270	0.06300	69.26500	0.06926	63.003	10.73	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	151.87090	0.15187	164.18130	0.16418	151.871	10.86	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	241.61110	0.24161	255.94430	0.25594	241.611	11.22	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	8.97380	0.00897	9.34590	0.00935	8.974	14.23	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	6.02140	0.00602	6.38350	0.00638	6.021	14.60	0.00	0	25,000.00

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	15.37	Call	4.80400		0.00480		5.14820	0.00515	4.804	14.82	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.29490		14.29490		14.27730	14.27730		11.47	0.00	0	34,715.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	159.36590		0.15937		165.26710	0.16527	159.366	10.72	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	236.70550		0.23671		243.78790	0.24379	236.705	11.02	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	245.45320		0.24545		252.64780	0.25265	245.453	11.05	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	185.64250		0.18564		178.30070	0.17830	185.643	13.22	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	176.81620		0.17682		169.57830	0.16958	176.816	13.35	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	142.11360		0.14211		135.35480	0.13535	142.114	13.95	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	138.22040		0.13822		131.52130	0.13152	138.220	14.02	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	116.39850		0.11640		110.06730	0.11007	116.399	14.52	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.52560		14.52560		14.50960	14.50960		11.91	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.78580		14.78580		14.77140	14.77140		12.51	1,493,365.80	101	183.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.03550		15.03550		15.02340	15.02340		12.91	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	249.72460		0.24972		253.67520	0.25368	249.725	11.15	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	450.65840		0.45066		436.70650	0.43671	450.658	15.60	0.00	0	5,795.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			534.05900		534.05900		529.46300	529.46300			0.00	0	0.00
AL12	On 07/05/2015	Index Future			542.82600		542.82600		538.17200	538.17200			0.00	0	0.00
AL37	On 05/02/2015	Index Future			449.39900		449.39900		447.77900	447.77900			0.00	0	115.00
AL37	On 07/05/2015	Index Future			456.77500		456.77500		455.14400	455.14400			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			531.29500		531.29500		528.50200	528.50200			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			540.01600		540.01600		537.19500	537.19500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			483.88500		483.88500		480.91800	480.91800			0.00	0	646.00
ALBI	On 07/05/2015	Index Future			491.82800		491.82800		488.82800	488.82800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			500.24600		500.24600		497.20500	497.20500			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry			9.72190		9.72190		9.70270	9.70270			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry	9.63	Call	91.90000		0.09190		72.70000	0.07270	91.900		0.00	0	8,000.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.74210		9.74210		9.72150	9.72150		8.26	0.00	0	12,294.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	18.18470		0.01818		21.55290	0.02155	18.185	9.34	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	129.08150		0.12908		143.24870	0.14325	129.081	8.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	17.74540		0.01775		15.49810	0.01550	17.745	9.32	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.76890		0.00077		0.74260	0.00074	0.769	13.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.61510		0.00062		0.60400	0.00060	0.615	13.44	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.83330		9.83330		9.81540	9.81540		9.26	0.00	0	15,547.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.92220		9.92220		9.90460	9.90460		10.55	0.00	0	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.02020		10.02020		10.00560	10.00560		11.33	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.96120		9.96120		9.93710	9.93710		10.95	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.10300		10.10300		10.07850	10.07850		10.02	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			14.57120		14.57120		-19.50310	-19.50310			0.00	0	1,942.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future	1,080.77030	1,080.77030	1,078.62140	1,078.62140					0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,180.51850	1,180.51850	1,178.18290	1,178.18290					0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	208.54910	208.54910	-223.92260	-223.92260					0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	987.80840	987.80840	987.67470	987.67470					0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future	10,000.00000	10,000.00000	10,000.00050	10,000.00050					0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future	69.28710	69.28710	57.18730	57.18730					0.00	0	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.68120	11.68120	11.65830	11.65830				11.33	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.89260	11.89260	11.86510	11.86510				12.06	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.83750	1.83750	1.83410	1.83410				9.76	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85280	1.85280	1.85050	1.85050				10.92	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.48506	123.48506	123.48506	123.48506					0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.54496	126.54496	126.54481	126.54481					0.00	0	0.00
EL28	On 07/05/2015	Bond Future	127.12742	127.12742	127.13024	127.13024					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	9.43500	84.26363	9.43500	84.26363					0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.51394	85.64538	9.61291	84.90984					0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.59210	83.26379	9.69390	82.51809					0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.66479	84.70561	9.76962	83.94826					0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
GOVI	On 05/02/2015	GOVI	482.15200	482.15200	479.44900	479.44900					9,643,040.00	2	404.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	490.06600		490.06600		487.33500	487.33500			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	498.45400		498.45400		495.68700	495.68700			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.02061		118.02061		118.02061	118.02061			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.79940		118.79940		118.80015	118.80015			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.76542		120.76542		120.76892	120.76892			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	125.29941		125.29941		125.29941	125.29941			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.40076		126.40076		126.40145	126.40145			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	128.49250		128.49250		128.49618	128.49618			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	125.59554		125.59554		125.59554	125.59554			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	128.68529		128.68529		128.68586	128.68586			0.00	0	5,389.00
I2046	On 07/05/2015	Bond Future	129.44377		129.44377		129.44722	129.44722			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	135.83852		135.83852		135.83852	135.83852			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	138.20639		138.20639		138.20708	138.20708			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	140.49343		140.49343		140.49722	140.49722			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	225.83400		225.83400		225.83700	225.83700			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.56800		229.56800		229.57800	229.57800			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.52500		233.52500		233.54000	233.54000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	611.91400		611.91400		611.92000	611.92000			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	621.98200		621.98200		621.99600	621.99600			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.19000		93.81000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.24000		93.76000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.32000		93.68000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.38000		93.62000		6.41000	93.59000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.45000		93.55000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.59000		93.41000		6.64000	93.36000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.78000		93.22000		6.84000	93.16000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.92000		93.08000		6.99000	93.01000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.08000		92.92000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.21000		92.79000		7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.32000		92.68000		7.39000	92.61000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future	0.12480		0.12480		0.12490	0.12490		12.73	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future	0.06670		0.06670		0.06580	0.06580		16.51	0.00	0	17.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06330		0.06330		0.06270	0.06270			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24490		1.24490		1.24330	1.24330			37,347.00	30	110.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24580		1.24580		1.24420	1.24420			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24670		1.24670		1.24510	1.24510			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			7.95000		123.68143		7.95000	123.68143		6.83	0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.99945		120.37912		8.10365	119.49458		7.58	527,862,441.20	4,385	45,009.00
R186	On 05/02/2015	Bond Future	8.45	Put	510.48000		0.51048		734.69000	0.73469	510.480	7.80	3,318,120.00	6,500	6,500.00
R186	On 05/02/2015	Bond Future	8.50	Put	434.77000		0.43477		634.67000	0.63467	434.770	7.82	2,826,005.00	6,500	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	69.58000		0.06958		118.10000	0.11810	69.580	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.04782		122.35727		8.15550	121.46099		7.80	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.08796		119.17483		8.19941	118.26483		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.10958		121.34658		8.22556	120.41608		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,519.50000		1.51950		1,766.49000	1.76649	1,519.500	8.72	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.81411		289.81411		289.81411	289.81411			0.00	0	0.00
R197	On 05/02/2015	Bond Future			288.48949		288.48949		288.49158	288.49158			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.26321		293.26321		293.27204	293.27204			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			235.48607		235.48607		235.48607	235.48607			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.92660		235.92660		235.92763	235.92763			0.00	0	50,618.00
R202	On 07/05/2015	Bond Future			239.83020		239.83020		239.83701	239.83701			0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.67000		102.00861		7.67000	102.00861		5.62	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.72346		103.63995		7.80754	103.14382		5.86	0.00	0	10,317.00
R2023	On 07/05/2015	Bond Future			7.76772		101.41748		7.85501	100.91555		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.80240		103.17314		7.89333	102.66405		6.34	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	335.09000		0.33509		403.91000	0.40391	335.090	6.73	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future			6.74500		105.11888		6.74500	105.11888		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.75463		106.86349		6.84372	106.65051		1.89	0.00	0	15,535.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,216.01000		2.21601		2,009.25000	2.00925	2,216.010	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.76572		104.45160		6.86413	104.23756		1.93	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.73691		106.26005		6.84741	106.04388		1.81	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			8.38000		98.98418		8.38000	98.98418			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.42083		96.67270		8.51942	95.86807			0.00	0	4,658.00
R2030	On 07/05/2015	Bond Future			8.47456		98.26195		8.57595	97.44641			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 06/11/2014	Bond Future			8.53500		98.37843		8.53500	98.37843			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.57339		100.12044		8.67192	99.26782			0.00	0	3.00
R2032	On 07/05/2015	Bond Future			8.62721		97.60939		8.72846	96.74501			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.67470		99.29970		8.77885	98.42182			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			8.66000		100.79015		8.66000	100.79015			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.68972		98.38368		8.78807	97.44745			0.00	0	13,845.00
R2037	On 07/05/2015	Bond Future			8.74318		100.00125		8.84411	99.05185			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.79214		97.47285		8.89585	96.50863			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			7.05500		106.43465		7.05500	106.43465		2.88	0.00	0	0.00
R204	On 05/02/2015	Bond Future			7.05486		104.25254		7.14675	103.94126		2.95	0.00	0	10,772.00
R204	On 07/05/2015	Bond Future			7.08921		105.96558		7.18773	105.65161		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.10290		103.76129		7.20937	103.44344		3.08	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	123.36000		0.12336		157.88000	0.15788	123.360	3.29	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			8.74500		102.47845		8.74500	102.47845			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.77277		99.99887		8.87104	98.98271			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.82465		101.64288		8.92542	100.61238			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.87228		99.01777		8.97576	97.97086			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.73500		101.87973		8.73500	101.87973			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.75868		103.83820		8.85698	102.79239			0.00	0	39,123.00
R2048	On 07/05/2015	Bond Future			8.80622		101.11259		8.90695	100.05192			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.84893		102.86316		8.95226	101.78558			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			7.25500		102.30839		7.25500	102.30839		3.78	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.29600		100.32518		7.38670	99.95645		3.89	15,048,777.00	150	36,307.00
R207	On 07/05/2015	Bond Future			7.34085		101.97406		7.43675	101.60162		3.96	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,037.36000		2.03736	1,791.59000	1.79159		2,037.360	4.02	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.37048		100.09532		7.47247	99.71796		4.11	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,575.68000		1.57568	1,386.05000	1.38605		1,575.680	4.10	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			7.43000		97.36014		7.43000	97.36014		4.66	0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.47642		98.93151		7.56630	98.50608		4.75	0.00	0	52,027.00
R208	On 07/05/2015	Bond Future			7.51978		97.15646		7.61388	96.72630		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.55083		98.83865		7.64974	98.40246		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	227.54000		0.22754	281.16000	0.28116		227.540	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.55495		97.23585		7.66006	96.78853		5.08	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	664.23000		0.66423	773.98000	0.77398		664.230	5.39	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.57500		78.09789		8.57500	78.09789		10.74	0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.60092		79.54782		8.69908	78.77252		11.51	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.64826		77.70624		8.74882	76.92007		12.44	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.68987		79.05180		8.79298	78.25317		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	706.77000		0.70677	842.42000	0.84242		706.770	13.39	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/11/2014	Bond Future			174.09505		174.09505		174.09505	174.09505			0.00	0	0.00
R210	On 05/02/2015	Bond Future			178.39790		178.39790		178.39909	178.39909			0.00	0	628.00
R210	On 07/05/2015	Bond Future			179.27164		179.27164		179.27718	179.27718			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			132.58191		132.58191		132.58191	132.58191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 05/02/2015	Bond Future	133.02171		133.02171		133.02580	133.02580			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	135.22319		135.22319		135.23040	135.23040			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	137.54784		137.54784		137.54784	137.54784			0.00	0	0.00
R212	On 05/02/2015	Bond Future	138.00489		138.00489		138.00621	138.00621			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future	140.28896		140.28896		140.29342	140.29342			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	8.41500		88.94668		8.41500	88.94668		9.24	0.00	0	0.00
R213	On 05/02/2015	Bond Future	8.45635		90.48140		8.55483	89.70823		9.88	0.00	0	21,766.00
R213	On 07/05/2015	Bond Future	8.50480		88.42263		8.60590	87.63874		10.65	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.54745		89.95339		8.65139	89.15723		10.85	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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	8.67500		78.89074		8.67500	78.89074		11.26	0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.70740		80.32231		8.80046	79.55342		12.07	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future	8.75369		78.34988		8.84896	77.57019		13.07	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.79509		79.70627		8.89273	78.91429		13.37	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	21,088.10000		21,088.10000		21,067.54000	21,067.54000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.97370		4.97370		4.95810	4.95810		5.53	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.95040		4.95040		4.93550	4.93550		6.31	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.75270		1.75270		1.75030	1.75030		16.33	0.00	0	13.00
<b>Total for Derivatives :</b>											<b>1,474,485,558.90</b>	<b>118,227</b>	<b>3 845 366.00</b>

### j-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.81411			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.80500		101.49776		6.80500	101.47946			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01972			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.27000		104.90902		8.27000	104.88553			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.58284			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.97000		103.23906		8.97000	103.21417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.73372			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.81039			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.13500	97.04871		9.13500	97.02516			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.92500	101.47029		6.92500	101.45152			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75381			0.00	0	20,000,000.00
AB09	On 03/05/2017	Spot Bond		8.57500	104.00567		8.57500	103.98155			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.32000	128.25172		2.32000	276.62606			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	102.06407			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71698			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.17485			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.22058			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.25091			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.69884			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43448			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.11809			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	94.06228		100.00000	93.82354			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.06000	172.32031		2.06000	172.28987			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.81287		2.76000	164.78069			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	175.66599		2.17000	175.63449			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	185.19570		1.82000	185.16421			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.77125	78.63836		7.77125	78.62224			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.77125	78.63836		7.77125	78.62224			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72839			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.60672			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.97000		103.62307		6.97000	103.60342			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88218			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.09500		107.29190		7.09500	107.27124			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58679			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		94.69952		2.66000	108.33331			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.38000		102.82103		2.38000	161.59620			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		118.32298		2.35000	216.10247			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	9.35000	91.97948		9.35000	92.44570			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.23165			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.18000			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	108.92057		9.63000	108.90177			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.44500	111.65439		9.44500	111.62625			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.67500	91.52168		8.67500	91.50034			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.54000	110.94539		9.54000	110.91715			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36573			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.25891			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.92500	107.17877		7.92500	107.15577			0.00	0	1,440,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond		8.68000	104.51728		8.68000	104.49288			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.75500	100.99134		6.75500	100.97322			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.71000	101.48184		8.71000	101.45820			633,506,172,000.00	72,733,200	636,366,600.00
ABS7	On 11/09/2026	Spot Bond		9.64000	95.65628		9.64000	95.63140			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.71500	103.52930		7.71500	103.50766			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.13000	221.41105		2.13000	280.47777			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.37000	128.23376		1.37000	131.07321			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	130.65062		2.10000	133.25138			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00458		100.00000	0.00456			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	62.72171		100.00000	62.56976			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.25500	103.90667		11.25500	103.87525			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.79025			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.27591		100.00000	6.26054			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.78492			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.70971			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	37.40735		100.00000	37.31574			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.79558			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	66.28876		11.00000	66.26981			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	23.94071		100.00000	23.88207			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22720			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.34205		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.17597		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.21059		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22582		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.40388		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.40388		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.41773		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.41773		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.39002		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.48018		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.22245		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04671		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.18985		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.22422		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.23801		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.21034		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.14829		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.11000	105.07609	9.11000	105.05009		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.36547		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.02160		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	86.39996		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	174.56127		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	174.58678		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.17588			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.17020			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.58192			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.16913			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.96806			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.88475			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19024			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.84564			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.48355			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.18006			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.30456			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04726			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02367			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06946			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15534			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10682			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05143			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06669			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.49941		10.23000	101.47143			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08177			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05836			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.53788			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	106.06431		9.21000	106.03822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15111			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.02051	1.75000	117.09291			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23729			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.06789			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12503			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.15934			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.09070			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.50014			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21067			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.84649			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.07833			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.22393			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.15248			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.12680			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.18550			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.20349			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51235			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.76520			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.20772			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.20772			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26901			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.13189			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27575			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.28150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26901			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.38439			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.23127			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.21420			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	125.96720			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.78404			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06321			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05359			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.85438			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07970			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.09983			0.00	0	200,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.12503			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06459			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.06321			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.16344			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.08366			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27253			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.26641			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.05459			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	16.57498		100.00000	16.53483			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	12.72753		100.00000	12.68736			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.68513			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.85502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.96825			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.48101			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52761			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58965			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.45935			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.71000	98.94707		7.71000	98.92651			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.58821			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.68224			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.58000	101.37865		8.58000	101.35513			0.00	0	2,810,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.54000	112.67634		9.54000	112.64749			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.16500	106.50566		7.16500	106.48495			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.09000	105.22123		9.09000	105.19582			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.06469		100.00000	12.03785			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.89000	105.41975		9.89000	105.39209			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.63000	165.89947		2.63000	165.86757			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46247			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.20577			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25889			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.02128			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.33944			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15358			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.15848			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.09070			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27984			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56245			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.75000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41368			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.30026			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.60000	131.33579		2.60000	298.47959			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	96.19789			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	104.16731			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.16219			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.57179			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	93.45688			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63173			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.64792			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		100.00000	13.78275		100.00000	100.00000		4,797,000,000,000,000.00	47,970,000,000	25,000,000,000.00	
ASN037	On 07/12/2033	Spot Bond		100.00000	3.50684		100.00000	3.45001		2,260,000,000,000,000.00	22,600,000,000	11,300,000,000.00	
ASN35U	On 20/12/2016	Spot Bond		100.00000	24.02241		100.00000	23.87069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN38U	On 20/12/2017	Spot Bond	100.00000		13.74153	100.00000	5.97263				500,000,000,000,000.00	5,000,000,000	5,000,000,000.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		13.83858	100.00000	5.97263				480,000,000,000,000.00	4,800,000,000	4,800,000,000.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		13.40184	100.00000	5.97263				510,000,000,000,000.00	5,100,000,000	5,100,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.22458				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.99447				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.98071				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.93876				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.68000		104.76428	8.68000	104.73983				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.78573				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.30374				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.58691				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.97746				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.70296				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.25000		105.60775	9.25000	105.58165				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.33500		104.97662	7.33500	104.95585				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		33.66924	100.00000	33.52117				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.98683				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.52500		104.68084	8.52500	104.65684				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04481		103.06909	11.04481	102.56458				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.06049		101.61496	11.06049	101.54292				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09234		101.57417	11.09234	101.51445				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.29063				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12486		101.59511	11.12486	101.46580				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77322		101.41536	11.77322	101.39323				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31970			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31970			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.31977			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29481	101.00270		11.29481	101.07671			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.23375	102.30900		11.23375	101.53339			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06049	101.61496		11.06049	101.54292			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.13439	101.95121		11.13439	101.68182			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30688	97.52832		10.30688	101.28479			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25580			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23604			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23604			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.65242	100.92501		10.65242	101.04420			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.30000	100.84419		11.30000	100.81365			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20166			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.22500	74.73667		11.22500	98.75165			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.14548			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.14903		9.28000	101.07773			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.21885			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.08000	71.47161		11.08000	101.10537			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18447			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21312			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21312			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.17070			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.23226			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.23226			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17300			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19194			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.23236			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90689			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.97098			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.04481	103.39089		14.04481	102.89939			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.23892	102.03541		15.23892	102.00683			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.09833	101.92477		14.09833	101.81403			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.58395			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.58395			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.58395			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.64071			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.38467			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	22.82194		100.00000	22.77864			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.79493		100.00000	20.74456			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.92573		100.00000	18.87988			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.68255		100.00000	11.65425			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.68255		100.00000	11.65425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.12476	100.00000	14.09054				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.23886	100.00000	12.20921				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.47927				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.42982				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.66456				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.70356				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.96423	100.00000	7.94474				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.96423	100.00000	7.94474				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03000		104.58685	2.03000	181.28040				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06000		97.71774	8.06000	155.01630				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06000		99.03795	8.06000	155.34389				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.44500		97.98867	8.44500	97.96640				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.45718				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.68000		99.27066	7.68000	99.24999				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.40034				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.45658				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.46549				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.49516				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.52482				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.60742				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.17468	100.00000	22.12096				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27047				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27571				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27746				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29839				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32626				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.69587	100.00000	21.64331				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.69587	100.00000	21.64331				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16878				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25559				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27925				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.07500	102.93160	8.07500	102.90909				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35024				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47625				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.51107	100.00000	15.47308				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.51107	100.00000	15.47308				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.47962				0.00	0	30,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.88349				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.39000	68.42369	8.39000	105.00304				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.47185				0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.57194				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.91154				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.51406				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.75219			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.50837			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.58317			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.71911			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.28514			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.20271			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	62.67874		100.00000	62.52524			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.38389			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39474			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.68322			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.67514			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.33124			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.46289			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.77954			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.67663			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.59118			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.51003		100.00000	27.44339			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17500			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.85769			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.22500	109.01998		9.22500	108.99282			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.90914			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.12500	102.09114		9.12500	102.06598			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.28000	99.23258		12.28000	99.19992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.25963			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.24000	104.24429		11.24000	104.21332			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.93741			0.00	500,000,000	500,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.11500	100.59033		9.11500	105.27912			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.82201			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.68000	100.20379		11.68000	100.17289			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.83619			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.69472			0.00	0	1,530,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.12329			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.00000	93.94729		10.00000	93.92198			0.00	0	1,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.91000	120.05422		9.91000	120.02251			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.19000	113.45502		10.19000	113.42421			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.07000	115.62347		9.07000	115.59514			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.04059			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42500	102.27358		11.42500	102.24219			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94916			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.96283			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.00971			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07152			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29793			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.50801			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91721			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.75668			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05825			0.00	200,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.09867			0.00	280,000,000	280,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.14529			0.00	300,000,000	300,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.71730			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.72025			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.70465			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.95517			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.17600			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.93333			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.68439		10.11000	103.65660			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78321			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.27267		2.76000	121.24904			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.38064		3.14000	121.17075			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.66634		8.25000	101.64364			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.80000		128.84649		2.80000	122.97561			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.36612		2.40000	120.60955			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.63779			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.41500		100.80410		8.41500	100.78126			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49045			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50217			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.46500		100.87483		8.46500	100.85185			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.46500		100.87483		8.46500	100.85185			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.51500		104.01965		8.51500	103.99596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20369		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32272		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.61403		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.61403		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.96119		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21976		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.65177		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.75312		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	102.03172	9.35000	102.00639		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	102.03172	9.35000	102.00639		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.65204		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.65636		0.00		0	0.00	
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	62.50500		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32286		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14579		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21432		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21793		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14579		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14579		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19751		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.99866		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59007		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.10651		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.10651		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.10651			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48896			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.01000	103.52824		9.01000	103.50304			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16886			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49545			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48881			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54543			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.76238			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.97580			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72920			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.26928			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46639			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30136			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.09231			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07696			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.42910			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.08433			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41036			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18059			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.61499			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06988			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16786			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94914			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.28260			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06998			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06998			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05827			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.87061			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.60665			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.95430			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.36819			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.82706			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.04475			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.57426			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.95179			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.63000	94.17410		10.63000	94.17063			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.15000	95.20787		11.15000	95.64561			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01223			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.28544			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.95288			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41179			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.28424			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.35257		8.80500	100.28604			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13189			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41582			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	119.80866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.18266			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.20324			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.28271			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23144			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.53829			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70142			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	79.05560			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.34217			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01223			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	109.57700			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	109.57700			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33211			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48369			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01799			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.69107			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.39726			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.07901			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.24435			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32893			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.03993			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98919			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.31654			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.59395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.64324			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27681			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39968			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03298			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.03648		10.55000	101.45899			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.81000	105.48714		9.81000	105.92599			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.11622			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.14817			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.95000	106.97134		11.95000	107.50122			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15986			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.98000	107.31624		11.98000	107.21450			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.41000	106.82339		10.41000	106.73506			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15986			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.36558			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.36482			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.25942			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.28271			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.13189			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05483			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.30000	104.18569		9.30000	104.10723			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24246			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24847			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.54547		10.55000	101.51664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond		11.00000	101.61018		11.00000	98.93150			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44475			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.26901			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43844			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.74000	103.45552		11.74000	103.35775			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.38943			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.13189			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	92.02996			0.00	460,000,000	230,000,000.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.20735			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.14980			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.70162			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.52372			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39528			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	87.54362			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.41831			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.64436		7.01000	40.25564			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	164.37668			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		8.44500	97.98867		8.44500	141.42413			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.06000	35.24073		8.06000	155.01630			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.06000	35.66992		8.06000	155.34389			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.45219			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.39621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76035				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76035				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.21751				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.13998				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15526				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.74975				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15248				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.41179				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.05085				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.10443				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.09757				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.10443				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.90191				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.66831				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.94550	8.87000	105.20661				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.47500	105.53395	8.47500	105.51002				0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.94000	118.20774	9.94000	118.17641				0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.13500	107.32277	8.13500	107.29939			130,160,000,000,000.00		16,000,000,000	8,000,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.51000	107.45118	9.51000	107.42360				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.59000	107.99446	9.59000	107.96683				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.94000	96.35792	9.94000	96.33224				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.79000	96.99676	10.79000	96.96876				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.79000	94.78638	10.79000	94.75916				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.61163				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.64615			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.53071			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53425			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.62649			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.06486			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48904			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.27500	98.91085		11.27500	102.48757			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.06170		100.00000	13.02971			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.47789		100.00000	4.46376			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	13.24427		100.00000	13.20247			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.34185			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.80000	99.40609		7.80000	98.43944			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84408			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.38475			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23007			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	99.35444		100.00000	99.09367			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	45.57190		100.00000	45.22984			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.76294			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.96873			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.27408			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.89239			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.88322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.48096			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.66550			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.66498			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.28955			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21396			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.50000		106.27128		8.50000	106.24711			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.26500		117.57211		7.26500	117.54918			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.29500		107.31699		8.29500	107.29329			0.00	0	1,604,200,000.00
DV23	On 27/02/2023	Spot Bond	8.99000		107.90704		8.99000	107.88126			0.00	0	1,060,000,000.00
DV24	On 18/02/2024	Spot Bond	9.04000		106.28461		9.04000	106.25907			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.44000		107.47450		9.44000	107.44757			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.17713			0.00	3,000,000,000	1,500,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.09017			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92107			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81115			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.07282			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00737			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05710			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.86590			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.78000		129.78290		7.78000	129.75598			155,600,000,000.00	20,000,000	2,010,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.37183			0.00	1,700,000,000	2,700,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.20000	102.87275	0.20000	136.68282				0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.66413	1.95000	124.64245				0.00	0	3,009,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	112.18486	1.96000	112.16540				0.00	0	2,556,500,000.00
EL30	On 29/07/2030	Spot Bond	1.98000	113.03013	1.98000	113.01047				0.00	0	11,450,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000	103.86329	2.12000	103.84481			1,060,000,000,000.00	500,000,000	28,600,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.40000	108.10415	9.40000	108.07717				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25000	108.76099	9.25000	108.73383				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.84000	101.51943	9.84000	101.49249				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.06500	93.28558	10.06500	95.76654				0.00	0	400,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.21500	104.17071	10.21500	102.86932				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92076				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.60072				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25277				0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.12559				0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.12070				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.54702				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.87295				0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.11442				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.59386	100.00000	62.39630				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	85.74698	100.00000	85.55936				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.44105	3.00000	129.41484				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.11500	105.78038	11.11500	105.74929				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.20053			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.14739			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.03608			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.66000	97.95893		9.66000	97.93354			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.82366			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.68344			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88939			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	99.89789			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.89112			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.27013			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.90033			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.89622			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.90114			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.89773			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.90750			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.90885			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000	102.09675		7.07000	102.07726			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.62000	105.44486		7.62000	105.42320		30,480,000,000,000.00	4,000,000,000	3,000,200,000.00	
ES23	On 25/01/2023	Spot Bond	8.37000	112.52311		8.37000	112.49804			0.00	0	6,797,258,300.00
ES26	On 02/04/2026	Spot Bond	8.77000	94.34890		8.77000	94.32665			0.00	0	3,209,100,000.00
ES33	On 15/09/2033	Spot Bond	9.42500	84.38255		9.52000	83.64347			0.00	0	34,260,700,000.00
ES42	On 25/04/2042	Spot Bond	9.60000	89.84982		9.60000	89.82668			0.00	0	24,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.85970			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.85490			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.68858			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54243			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00852			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.33427			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19753			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67814			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.53888		100.00000	10.51335			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.25655		100.00000	10.23171			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.22392			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.76010			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.36584			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.46039			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.08000	101.40111		9.08000	101.37651			0.00	0	700,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.19007			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.35575			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.82584			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.63510			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.66220			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.00000	104.46945		10.00000	104.44160			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.88000	108.35741		10.88000	108.32606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.28664			0.00	300,000,000	25,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	132.38686		2.10000	133.25138			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.16000	129.75296		2.16000	279.86530			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000	104.65681		2.37000	111.22888			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.36000	103.05262		2.36000	161.96026			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	120.18952		2.24000	219.51214			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.36500	107.06671		7.36500	107.04533			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.79200	63.52769		7.79200	62.88441			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45300	40.68580		9.45300	39.77654			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.38750		9.69000	38.45869			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	79.34545		100.00000	79.18675			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.97846			0.00	380,000,000	190,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35601			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17604			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28959			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.48160		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.85997		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26901			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21008			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42568			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24847			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.38688		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32651			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63095			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58326			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	18.74037		100.09221	18.69443			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13463			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.00566			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.79755			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26181			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	101.27568			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.16630			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.18678			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.54918			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.16620			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.77087		13.22500	58.74986			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10031			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10169			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.61879			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.15111			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.60500	96.16699		3.60500	99.47117			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20049			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.20049			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.94561			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01223			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.22995			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.13189			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.10580			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.15201			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.29229			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.04195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.15043			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.39138			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.48096			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.17580			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.45468			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09344			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.18678			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.18678			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16883			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86469			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.91141			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05793			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70017			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.25258			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68284			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03984			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66039			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66218			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57751			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52488			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57751			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52277			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.13437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	100.21899		8.75000	97.81280			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.00684			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.37056		100.00000	9.34098			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.56161		100.00000	8.53459			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.99834			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.43073		100.00000	1.42331			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.95157			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.66016		100.00000	21.49759			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.10891			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.38686		100.00000	0.38166			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	19.80783		100.00000	19.65915			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.10887			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	9.24757		100.00000	9.17815			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.10860			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.10311			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.17603			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.16518			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		0.00000	100.07228		0.00000	126.64779			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		100.00000	27.51396		100.00000	17.94606			0.00	0	50,000,000,000.00
FRC223	On 10/11/2016	Spot Bond		100.00000	27.38739		100.00000	17.94606			0.00	0	50,000,000,000.00
FRC224	On 10/11/2016	Spot Bond		100.00000	27.38739		100.00000	17.94606			0.00	0	50,000,000,000.00
FRC225	On 20/05/2020	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26592			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.47293		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34090		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.44000	117.11089	3.44000	122.20911		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.28118		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29363		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.49000	107.67211	3.49000	121.81782		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.47000	105.28846	3.47000	121.97417		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.69000	102.26609	2.69000	127.43060		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.76000	101.50251	2.76000	134.64926		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38203		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12056		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27291		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.04899		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.47759		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42506		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21832		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21694		0.00		0	0.00	
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.31413		0.00		0	0.00	
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12935		0.00		0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.35871	100.00000	10.33335		0.00		0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.08251	100.00000	25.02107		0.00		0	0.00	
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.36764	100.00000	60.17917		0.00		0	0.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.59684	100.00000	16.54445		0.00		0	0.00	
FRI15	On 14/03/2015	Spot Bond	4.83000	151.00396	4.83000	150.96612		0.00		0	0.00	



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	100.94295			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.52823			0.00	900,000,000	4,210,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58645			0.00	400,000,000	810,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.81635			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.81185			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.86053			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.61073			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		1.95800	83.77425		1.95800	106.49988			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.38000	103.57343		2.38000	135.98680			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.44035			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.58650		10.38000	100.55849			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.58650		10.38000	100.55849			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.31179			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.52000	101.08565		2.52000	109.72622			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.55000	209.21547		2.55000	210.06848			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.49000	110.33211		2.49000	110.31140			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.69415			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.58000	208.32814		2.58000	209.18141			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.36183			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.46000	110.34166		2.46000	110.32105			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.58000	108.58768		2.58000	108.56704			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.85273			0.00	0	0.00

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	47.46600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10785			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.68500	107.15790		2.68500	106.57390			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.70000	113.78142		2.70000	260.59545			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.75000	111.73532		2.75000	258.77371			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.39000	96.75339		2.39000	97.20093			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		100.00000	5.13168		100.00000	3.50466		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.67000	125.04057		2.67000	269.69740			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.17000	129.65851		2.17000	279.66150			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.89000	123.07212		2.89000	265.45011			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.96098		2.57000	129.25340			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.34212			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	133.27500		2.10000	129.17700			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51703			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78151			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.17162			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.36000	109.88178		2.36000	109.86155			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.85800		104.97509	19.80721			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.12603		101.07593	24.06638			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.14745		100.44759	16.10775			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.45318		100.76967	22.39780			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.07000	117.69661		2.07000	117.67578			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.32000		97.67384		2.32000	111.73687			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.62212			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35000		97.40721		2.35000	111.43176			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.82256			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000		127.78690		2.37000	349.21450			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.03903			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.67819			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	6.48500		102.17835		6.48500	102.16057			0.00	0	2,000,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.55500		102.03776		7.55500	102.01686			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94500		102.75254		7.94500	102.73043			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.12000		107.83169		8.12000	107.80812			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.60000		101.55173		8.60000	101.52851			0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000		100.65568		8.83000	100.63179			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.43000		92.04242		9.43000	92.01900			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58000		112.02100		9.58000	111.99236			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.88000		99.70219		9.88000	98.45233			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.22000		96.48571		10.22000	96.45957			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.20000		80.12330		10.20000	80.10141			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.96807			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.00278			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.01665			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.05127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.10671			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.14827			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.32823			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.63042			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.64654			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.69244			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.76134			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.81875			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	102.07131			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85079			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01100			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.87500	102.14225		8.87500	102.11788			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.45411			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30826			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.31465			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32698			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34226			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36346			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.37934			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.68637			0.00	0	490,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58143			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.33572			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.47976			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.30666			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.81391			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.01011			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.48769			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.88500			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.15784			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40541			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76288			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.22405			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.18592			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.18808			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.49211			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.45838			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.49032			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.34752	101.50798		7.34752	97.84604			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51206			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.34789	101.09999		8.34789	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.54000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.79824	101.12885		8.79824	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57411			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56488			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65336			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67590			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10032			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.90500	104.31577		8.90500	104.29108			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.02000	110.56645		8.02000	110.54283			0.00	0	11,230,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000	131.46739		1.98000	283.56455			0.00	0	24,799,999,900.00
HWAY24	On 07/12/2024	Spot Bond	1.98000	134.36846		1.98000	289.82194			0.00	0	10,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.49000	100.49053		9.49000	100.46522			0.00	0	10,323,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.40000	101.25548		9.40000	101.23021			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	89.43489		100.00000	89.21569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		23.36079	100.00000	23.30358				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		58.91944	100.00000	58.77670				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.15657	100.00000	28.08836				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.49477	100.00000	16.45481				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		90.87144	100.00000	90.64871				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000		118.16839	1.71000	118.14870				136,800,000,000.00	80,000,000	99,057,122,200.00
I2038	On 31/01/2038	Spot Bond	1.76000		125.79861	1.76000	125.77749				48,488,000,000,000.00	27,550,000,000	96,062,045,900.00
I2046	On 31/03/2046	Spot Bond	1.78000		126.77258	1.78000	126.75114				0.00	0	61,925,724,100.00
I2050	On 31/12/2050	Spot Bond	1.77000		137.57274	1.77000	137.54959				9,162,115,959,000.00	5,176,336,700	33,156,532,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.50000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.25500		102.74475	7.25500	102.72481				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.75666				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.66473				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.01500		103.38987	8.01500	103.36743				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.77500		108.00944	7.77500	107.98669				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.83500		102.63909	7.83500	102.61765				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.18397				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.53000		101.57057	1.53000	130.62481				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		104.63695	2.17000	132.64709				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.02287				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.50852				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.89500		103.53689	7.89500	103.51486				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.49191				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21391			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.04351			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.51000	101.41972		8.51000	101.39663			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.97000	95.37156		8.97000	95.34883			0.00	0	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00352			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.97500	98.96744		7.97500	98.94618			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.02000	102.89709		9.02000	102.84907			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23060			0.00	0	500,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.23711			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.02781		7.90000	101.00653			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.29000	101.72825		8.29000	101.70580			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.26122			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.98223			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.54500	104.09381		7.54500	104.07286			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.25000	105.57002		8.25000	105.54683			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.44000	107.38173		9.44000	107.35482			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.86594			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36743			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27453			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.28029			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.28589			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00601		100.00000	0.00599			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.49454			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.42152			0.00	0	0.00



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	8.65000	99.07816		8.65000	99.05512			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.34196		5.00000	100.32851			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.34196		5.00000	100.32851			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.41907		5.00000	101.40546			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.33976		5.00000	100.32615			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.65860		4.00000	100.64759			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	102.57549		4.00000	100.28329			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	34.09870		100.00000	33.99225			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	33.84819		100.00000	33.74251			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	33.84819		100.00000	33.74251			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	105.66994		9.20000	105.64383			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01706			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01706			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88943			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.45030		100.00000	8.42960			0.00	0	0.00
IM1001		On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.89919			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.76500	101.47706		8.76500	101.45339			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.66843			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	60.36764		100.00000	60.17917			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN268U	On 11/12/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.54595	100.00000	9.50397				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	99.45504	100.00000	99.72678				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	98.34378	100.00000	98.08361				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000	99.96577	6.25000	99.98288				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000	99.91446	6.25000	99.81200				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000	99.79494	6.25000	99.69273				0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000	99.67571	6.25000	99.57374				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000	99.54971	6.35000	99.44637				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	98.94173	6.40000	98.83885				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000	98.82172	6.40000	98.71909				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000	98.69199	6.45000	98.58883				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000	98.57166	6.45000	98.46874				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.45161	6.45000	98.34895				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.33186	6.45000	98.22945				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.11640				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04481	102.50850	11.04481	102.15789				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04481	101.26470	11.04481	101.25816				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.23091				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.84162				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20777				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.72310	6.50000	100.70540				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23476				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.44103				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18568			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57132			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18678			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.16694			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.92565			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.91640			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.15907			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03577			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.56666			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.54901			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.80115			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.03781			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.48049			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.49531			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03973			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.17300			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37025			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.63123			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.99945			0.00	0	0.00
IP272U		On 13/01/2015	Spot Bond	100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.78187			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63106			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.52500	101.32549		8.52500	101.30226			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87823			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.89877			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.91249			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57366			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60252			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.85355			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.49000	99.25243		9.49000	99.22743			0.00	0	14,857,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20073			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.46500	104.51609		8.46500	104.49215			0.00	0	2,040,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.77350			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.71111			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.13644			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.00857			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25211			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.43500	105.35321		8.43500	105.32943			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.86785			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.59001			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	97.52660		3.26000	126.38579			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.54000	142.04362		3.54000	142.01283			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.97551			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.70867			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.62238			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.45193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.04695			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.71000	97.70662		3.71000	98.53810			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.71000	97.62517		3.71000	104.84272			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.55129			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.95344			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.13000	110.79791		10.13000	110.76766			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.49356			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.64000	140.48846		3.64000	140.45764			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.54312			0.00	0	0.00
IVA446		On 13/11/2014	Spot Bond	6.25000	100.00000		6.25000	99.89737			0.00	0	0.00
IVA449		On 04/12/2014	Spot Bond	6.35000	99.63599		6.35000	99.53247			0.00	0	0.00
IVA450		On 11/12/2014	Spot Bond	6.35000	99.51524		6.35000	99.41197			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.40000	99.02763		6.40000	98.92457			0.00	0	0.00
IVA503		On 15/01/2015	Spot Bond	6.40000	98.90741		6.40000	98.80460			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.40000	98.78749		6.40000	98.68492			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.45000	98.77813		6.45000	98.55449			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.45000	98.53733		6.45000	98.43449			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.45000	98.41737		6.45000	98.31478			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91751			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.64353			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.85551			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.83299			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50125			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63149			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63555			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64366			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60713			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48721			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29351			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15574			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.90555			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.49728			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.48236			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.86337			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63694			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38538			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26333			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07501			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.92428			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.94759			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94759			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.85000	103.03925		8.85000	104.63674			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.47347		100.00000	13.42281			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.54995		100.00000	10.50356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.50743			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.07000		102.36741		9.07000	104.17835			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.29900			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96244			0.00	0	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.14508			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.92745			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.36993			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.57073			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.23500		104.69241		7.23500	100.54594			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.13121			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		81.26453		100.00000	81.08671			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.28218			0.00	0	400,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		85.23610		100.00000	85.04061			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33016			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		40.17288		100.00000	40.07556			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.00703			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		97.53953		100.00000	97.28351			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		83.86432		100.00000	83.67502			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		88.34321		100.00000	88.14379			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		82.83280		100.00000	82.64831			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		92.85307		100.00000	92.62094			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.30933			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.45069			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	52.96843		100.00000	52.84012			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.70943			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.23075			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.44000	139.89908		8.44000	139.86714			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19288			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07088			0.00	200,000,000	100,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.17277			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48385			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04586			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.28452			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25096			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.55500	99.76887		8.55500	99.74616		15,683,595,763,000.00		1,833,266,600	3,356,633,300.00
LGL03	On 03/04/2018	Spot Bond	8.62500	75.12357		8.62500	97.98284			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.15000	102.30668		9.15000	102.28181		979,659,390,000.00		107,066,600	643,533,300.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.77574			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.75500	105.40399		9.75500	105.37656			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.93306			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.73869			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.84889			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.98074			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.74404			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.54688			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ059	On 09/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.99740			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59296			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.53092			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		92.87532	100.00000		92.63959			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		99.72678	100.00000		99.45504			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.28646			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.29593			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		92.63959	100.00000		92.40506			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.18447			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.65973			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.24692			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.77206			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.10576			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46973			0.00	20,000,000	10,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00833			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50945			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61406			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.12307			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.01212			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.01434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		81.26162	100.00000	99.72900				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		37.22435	100.00000	37.13318				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		90.32258	100.00000	90.09901				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.70619	100.00000	17.62833				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.33614	100.00000	21.17600				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.47487	100.00000	21.31369				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.89320	100.00000	18.75139			5,000,000,000,000,000.00	50,000,000,000	00,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.51000		102.58483	8.51000	102.56134				0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.53000		102.05435	8.53000	102.03093				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.31079				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.22401				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.59048				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.74682				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.57108				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.69104				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000		102.42951	7.71000	102.40822				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000		106.18805	8.50000	106.16404				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.32500		107.05514	9.32500	107.02863				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.25500		104.05438	6.25500	104.03665				0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.00969				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.04436				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32000		104.96152	9.32000	105.08362				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.40500		102.24155	7.40500	102.22102				0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.60441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02		On 31/05/2017	Spot Bond	8.63500	104.31303		8.63500	104.28893			0.00	0	0.00
MMIG01		On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.17643			0.00	0	0.00
MMIG02		On 17/03/2026	Spot Bond	9.20000	107.57303		9.20000	105.62184			0.00	0	400,000,000.00
MMS01U		On 10/12/2016	Spot Bond	100.00000	15.70241		100.00000	15.66396			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.83348			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.33500	104.17892		8.33500	104.15568			0.00	0	140,000,000.00
MTN03		On 13/07/2015	Spot Bond	7.35500	104.38958		7.35500	104.36910			0.00	0	970,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.32500	107.59985		8.32500	107.57601			2,497,500,000,000.00	300,000,000	810,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.20003		100.89771	6.18488			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.28259		100.61875	6.26728			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	99.96268			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.96225			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.95923			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.95548			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.73608		100.00000	0.73430			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.73608		100.00000	0.73430			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.80500	96.78093		8.80500	96.75827			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	101.00411		7.59000	100.98367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	8.84000	104.45746		8.84000	104.43291			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.65000	104.91351		8.65000	104.88898			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.65662			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.14000	105.11111		9.14000	105.08517			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.82925			0.00	0	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.01000	104.92776		9.01000	104.85157			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.70043			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.90105			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54242			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.58027			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96971			0.00	160,000,000	1,580,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91929			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.97470			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	100.00000	18.53092		100.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.95500	104.57460		6.95500	104.55485			47,067,267,000,000.00	6,767,400,000	4,063,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.42819			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.33000	113.96626		8.33000	113.94057			0.00	0	1,450,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.61500	36.62523		10.61500	36.61511			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.15500	101.70975		7.15500	101.69041			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70916			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.52116			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.62500	103.50144		7.62500	103.48004			1,740,025,000,000.00	228,200,000	1,874,100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02426			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.10361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.62232			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.80405			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62537			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.57985			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.92259			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.48035			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.34073			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.29913			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	89.26133			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94935			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.89784			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.08939			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03394			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.50787			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99995			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98484			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98415			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.23904			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.13189			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.78500	106.31501		9.78500	106.76122			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.12503			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.82000	105.05871		9.82000	105.62384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.13189		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.01923		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05908		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.14288		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.15660		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.94500	103.71274	7.94500	103.69043		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.38827		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	103.58058		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.71000	105.40250	9.71000	105.67395		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.72485		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.68921		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66989		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	11.72500	110.14122	11.72500	110.10713		0.00		0	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	107.59099		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.21678		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.18000	170.27605	2.18000	170.24545		0.00		0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.60000	95.19527	2.60000	138.00844		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.37000	107.19161	8.37000	107.16773		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18154		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.00000	108.54393	9.00000	108.51768		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.66488		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.72136		0.00		0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.57521		0.00		0	0.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.63130		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.59767				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20000	108.55680	9.20000	110.09923				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.63136				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.66493				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.64252				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40000	108.56992	9.40000	108.54250				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.70985				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.68735				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.69857				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.11304				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.97640				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.73219				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.19000	119.29342	8.19000	119.26727				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05000	118.31739	9.05000	118.28847				0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.07500	175.72836	2.07500	175.69729				0.00	0	9,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.88000	123.34126	9.88000	123.30876				0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.95549				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.78751				0.00	0	1,300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.12323				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.35442				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.61502				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.84330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.30288			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.83465		100.00000	18.78903			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	57.64097		100.00000	57.50133			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.24500	101.92641		7.24500	101.90648			0.00	0	8,260,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.64331		100.00000	21.59088			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	89.07431		100.00000	88.86373			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01264			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.37538			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36496			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26254			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.55775			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08668			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08601			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.44898			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.30000	106.27561		9.30000	106.19235			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.31406			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32266			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32653			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.33513			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.37204			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.38062			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26967			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.86000	42.48380		7.86000	42.47485			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.25500	107.99746	6.25500	107.97909					1,616,292,000,000,000.00	58,400,000,000	28,710,000,000.00
R158P	On 15/09/2015	Spot Bond	6.41500	94.85209	6.41500	94.83555					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.51500	114.08833	6.51500	114.06814					3,208,767,800,000,000.00	92,520,000,000	25,957,547,600.00
R159P	On 15/09/2016	Spot Bond	6.34500	89.15908	6.34500	89.14370					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.94000	123.82113	8.04000	122.92854					8,098,300,491,424,000.00	19,937,089,600	40,389,600,000.00
R187P	On 21/12/2026	Spot Bond	7.78000	39.69982	7.78000	39.69154					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.70000	37.15559	7.70000	37.14792					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.67000	290.12319	1.67000	290.07509					12,957,286,514,000.00	7,758,854,200	31,993,998,400.00
R201	On 21/12/2014	Spot Bond	5.64000	103.76571	5.68000	103.74536					366,600,000,000.00	65,000,000	81,066,000,000.00
R202	On 07/12/2033	Spot Bond	1.75000	235.56523	1.75000	235.52564					2,581,742,100,000.00	1,475,281,200	81,008,774,800.00
R2023	On 28/02/2023	Spot Bond	7.66000	102.11181	7.74000	101.60556					1,375,506,200,000,000.00	79,570,000,000	77,734,497,600.00
R203	On 15/09/2017	Spot Bond	6.69500	105.28780	6.77500	105.05994					3,888,991,600,000,000.00	80,880,000,000	41,312,879,200.00
R2030	On 31/01/2030	Spot Bond	8.45500	98.40741	8.45500	98.38526					540,993,175,000,000.00	63,985,000,000	60,632,000,000.00
R2032	On 31/03/2032	Spot Bond	8.60500	97.80996	8.60500	97.78732					1,746,401,960,000,000.00	02,952,000,000	84,389,723,000.00
R2037	On 31/01/2037	Spot Bond	8.72500	100.21104	8.72500	100.18778					1,487,001,750,000,000.00	70,430,000,000	11,725,000,000.00
R204	On 21/12/2018	Spot Bond	6.99500	106.69019	7.08000	106.36524					1,148,388,736,000,000.00	64,172,800,000	48,427,206,200.00
R2044	On 31/01/2044	Spot Bond	8.81000	101.84730	8.81000	101.82344					530,362,000,000,000.00	60,200,000,000	83,270,000,000.00
R2048	On 28/02/2048	Spot Bond	8.79500	101.28343	8.79500	101.25935					1,625,579,850,000,000.00	84,830,000,000	54,833,039,200.00
R207	On 15/01/2020	Spot Bond	7.23500	102.43306	7.32000	102.05228					2,413,448,897,980,000.00	33,579,668,000	05,313,667,400.00
R208	On 31/03/2021	Spot Bond	7.41500	97.47279	7.50000	97.03697					3,455,020,861,279,500.00	65,950,217,300	87,044,246,900.00
R209	On 31/03/2036	Spot Bond	8.54500	78.37487	8.64000	77.59774					4,648,148,454,000,000.00	43,961,200,000	60,538,155,300.00
R210	On 31/03/2028	Spot Bond	1.64000	175.74624	1.64000	175.71721					49,200,000,000.00	30,000,000	39,236,793,300.00
R211	On 31/01/2017	Spot Bond	0.83000	132.61981	0.83000	132.60086					31,552,450,000,000.00	38,015,000,000	91,410,922,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.60000		137.68272		1.60000	137.66018			37,536,000,000,000.00	23,460,000,000	35,671,668,600.00
R213	On 28/02/2031	Spot Bond	8.39500		89.14728		8.49000	88.37030			2,682,414,054,000,000.00	19,525,200,000	38,161,706,300.00
R214	On 28/02/2041	Spot Bond	8.74000		78.38550		8.74000	78.36698			1,099,566,020,808,000.00	25,808,469,200	92,716,845,500.00
R227C	On 15/03/2015	Spot Bond	6.57500		97.84959		6.57500	97.83234			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.41500		94.85209		6.41500	94.83555			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.33500		91.99957		6.33500	91.98373			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.34500		89.15908		6.34500	89.14370			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.68500		99.41162		5.68500	99.39623			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.48500		96.21965		6.48500	96.20287			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.35500		93.32738		6.35500	93.31143			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.33500		90.48135		6.33500	90.46594			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.39500		87.59612		6.39500	87.58106			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.75000		84.12576		6.75000	84.11050			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.80000		81.25715		6.80000	81.24230			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08500		77.80904		7.08500	77.79424			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06500		75.20656		7.06500	75.19229			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.04500		72.70517		7.04500	72.69141			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03500		70.26590		7.03500	70.25263			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28000		66.98449		7.28000	66.97141			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26000		64.70807		7.26000	64.69546			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.42000		61.80827		7.42000	61.79597			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.39000		59.71982		7.39000	59.70798			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.36000		57.71864		7.36000	57.70724			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.33000		55.80069		7.33000	55.78971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond		7.29000	54.00691		7.29000	53.99635			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.25000	52.29101		7.25000	52.28083			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.98000	47.16629		7.98000	47.15621			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.94000	45.53320		7.94000	45.52351			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.90000	43.97360		7.90000	43.96429			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.86000	42.48380		7.86000	42.47485			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.82000	41.06030		7.82000	41.05170			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.78000	39.69982		7.78000	39.69154			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.74000	38.39923		7.74000	38.39126			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.70000	37.15559		7.70000	37.14792			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75141			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.91557			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.79758			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.65452			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.19569		100.00000	20.14676			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	24.62014		100.00000	24.55983			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	49.87091		100.00000	49.65161			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16068			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32356			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.70015			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90587			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.49499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.07270			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.66013			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.14794			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34797			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45949			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.58396			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.41293			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75073			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.48356			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	102.49198			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	83.76380			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.11428			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.59977			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.83367			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35056			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.09146			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.96314			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.49195		12.35000	105.45760			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.12384		100.00000	13.09205			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.50401			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.38176			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.01569			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.21848	100.00000	4.20815				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.94059	100.00000	22.88502				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.81767	100.00000	33.73575				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.40351	100.00000	12.38831				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.56982	100.00000	24.51030				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.77096				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.28711				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.80000		106.27599	8.80000	106.25085				0.00	0	780,000,000.00
RW23	On 10/12/2023	Spot Bond	8.99000		107.22004	8.99000	107.19427				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.72000		90.35549	9.72000	108.30421				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.42814				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.71500		110.81336	7.71500	110.79057				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.80714				0.00	0	200,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.82500		106.53607	8.82500	106.51093				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.44338				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.61713				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.29507				0.00	500,000,000	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.43883				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.43143				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.90500		105.91689	6.90500	105.89735			2,485,800,000,000.00	0.00	360,000,000	1,660,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.58000		100.24915	8.58000	100.22601				0.00	0	2,370,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.71500		106.77596	7.71500	106.75364				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.57321	7.96000	106.55024				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond			7.50500	106.95026		7.50500	106.92850			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.17500	101.51304		8.17500	101.49058			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.65000	106.82986		7.65000	106.80772			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.87500	106.64348		7.87500	106.62074			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.20026			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.86767			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			7.82500	103.96573		7.82500	103.94368			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.00000		0.00000	100.93984			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.00000		0.00000	101.07867			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	100.00000		0.00000	104.99540			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.27000	108.38090		9.27000	108.35407			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.94000	100.69087		9.94000	100.66434			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.00000		0.00000	99.89341			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.00000		0.00000	101.87001			0.00	0	4,650,000,000.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.00000		0.00000	101.86191			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	100.00000		0.00000	104.03757			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.66000	104.93784		8.66000	104.91367			5,607,060,756,000.00	647,466,600	1,413,733,300.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	15.60393		100.00000	15.56959			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.28000	107.51970		9.28000	107.49320			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.55040			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.79000	103.27352		8.79000	103.24925			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.95000	91.97793		9.95000	91.95366			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00000		0.00000	101.21129			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.69000	133.01999		9.69000	104.75681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.08237			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.11173			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.84000		109.67111		9.84000	103.09787			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.20000		96.88192		9.20000	96.85823			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.51500		109.93458		7.51500	109.91254			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.20000		129.37566		2.20000	279.05121			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500		102.93749		1.47500	130.77873			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.90019			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.63963			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.51107		100.00000	15.47308			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.71078		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.10000		115.05654		2.10000	129.04288			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.72310		6.50000	100.70540			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.58915			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95746			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.48025			0.00	400,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.80500		103.13100		8.80500	103.10672			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.20731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96330			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07696			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98886			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30260			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	64.78311		100.00000	64.58085			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19762			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.41814		100.00000	23.36079			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	35.15387		100.00000	35.04292			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.88728		100.00000	25.80645			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.11500	104.32105		9.11500	104.24402			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51504			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90627			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.76500	105.35722		7.76500	105.33542			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.68000	102.22555		8.68000	102.14399			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.17500	101.51304		8.17500	101.49058			0.00	0	7,097,600,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.70696			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.89664			0.00	0	3,290,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.21229			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.17235			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.20402			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99017			0.00	0	900,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.87500	106.23931		7.87500	106.21690			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57892			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85456			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.56424			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.05000		96.43818		9.05000	96.41473			0.00	0	130,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.60929			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07867			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.35155			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.10800		89.58079		9.10800	89.55888			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.60000		91.86314		8.60000	91.84189			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.92500		103.62789		6.92500	103.60836			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.58000		96.90451		8.58000	96.88239			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22155			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.95500		102.06321		7.95500	102.04122			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46000		109.92244		2.46000	110.32105			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.03000		102.00414		8.03000	103.03108			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.13707			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.64000		110.20616		9.64000	110.17782			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.41442			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.84000		78.58179		9.84000	78.56094			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.47366			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.13530			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.54061			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.08164			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.60392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1138	On 02/02/2015	Spot Bond	0.00000	101.40461		0.00000	98.51060			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89686			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.27972			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.79380			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.37677			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.67286			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.53165			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.52307			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.50606			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.91383			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89638			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89644			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.79316			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.72460			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.67264			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.74942			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224		5,200,000,000,000,000.00	52,000,000,000	27,200,000,000.00	
SY1190	On 10/12/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532		510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.71500	106.35188		6.71500	106.33258			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		8.65000	103.50628		8.65000	103.48220			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	43.50277		100.00000	43.39738			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.44060			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.17129			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.42210			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.85810			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97506			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.02361			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84227			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.62392			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.28638			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.76500	104.00108		7.76500	103.97954			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.45996			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.47221			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.49338		7.83000	102.47199			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45321			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46854			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.49646			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.45321			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.46854			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	82.82111		7.16000	102.26181			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.49854			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.55471			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54679			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.78476			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75768			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45260			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47221			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.77780		8.73000	102.70623			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45075			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46854			0.00	0	500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.55000		96.90982		8.55000	101.45502			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45866			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48044			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49976			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49302			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50283			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55350			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55106			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	94.45355			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74262			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74503			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75004			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.95666			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.98873			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.92000		104.83969		8.92000	102.33983			0.00	0	0.00

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	101.07210			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.17467			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.59096			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48106			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.14901		101.06155	6.13397			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.60777			0.00	0	4,391,970,800.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.24833			0.00	0	1,000,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.53031			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.78716			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79224			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.47173			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47795			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.47173			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.47795			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.48106			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.46800			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47795			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51216			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.51216			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51216			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56185			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.57426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55875			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80624			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.82165			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81549			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.38500	102.48707		7.38500	102.46702			0.00	0	3,670,000,000.00
TL20	On 22/02/2020	Spot Bond	9.32000	90.92306		9.32000	90.87037			2,796,000,000,000.00	300,000,000	300,000,000.00
TN17	On 14/11/2017	Spot Bond	7.67500	104.12880		7.67500	104.10749			0.00	0	16,112,893,400.00
TN20	On 17/09/2020	Spot Bond	9.18000	107.49593		9.18000	107.46928			0.00	0	19,206,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.10083		100.00000	1.09740			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.47000	108.13035		9.47000	108.10271			47,350,000,000,000.00	5,000,000,000	6,700,000,000.00
TN25	On 19/08/2025	Spot Bond	9.77500	100.38550		9.77500	100.35947			0.00	0	16,770,000,000.00
TN27	On 14/11/2027	Spot Bond	9.81000	93.37044		9.81000	93.34614			0.00	0	11,230,000,000.00
TN30	On 09/10/2030	Spot Bond	10.20500	109.45798		10.20500	103.25825			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.69000	102.50386		10.69000	101.50645			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.70253			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.80817			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.90419			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.90171			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.90137			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.88878			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.86300			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.90158			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.85550			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.74342			0.00	0	0.00

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	100.75846			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	95.67297			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	95.39990			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.36026		10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.35128		9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.35293		100.00000	10.32535			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.17000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.24054			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.27970			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.28753			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.50649			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.98938			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.57437		100.00000	11.52347			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98400			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.76296			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.82718			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.37084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.22046			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.89336			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.67262			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.43020			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.19060			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.46845			0.00	0	0.00

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	96.19880			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.01563			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.55006			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.37384			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.07199			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.75134			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.47229			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.17454			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.15272			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.08673			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.40878			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.01263		100.00000	14.97626			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	87.21895		100.00000	87.01751			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.57006			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49623			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.45966			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	65.08670		100.00000	64.59817			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50651			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.11599			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.88597			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.81158			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.69945			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	100.00000	85.52175		100.00000	85.33379		750,000,000,000,000.00	7,500,000,000	7,500,000,000.00	
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.63021			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.82574			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.47103			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.83161			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.90000		110.64096		8.90000	110.61435			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	100.83212			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.85652			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.03751			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03869			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.03881			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90969			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93363			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.90500		113.73746		6.90500	113.71648			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000		243.06059		1.32000	243.02265			0.00	0	6,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.57500		105.39562		6.57500	105.37710			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27500		108.06390		7.27500	108.04292			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500		109.28280		7.63500	109.26056			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.94500		108.78199		7.94500	108.75897			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.04000		108.93659		8.04000	108.91326			0.00	0	2,900,000,000.00
Z014	On 30/06/2015	Spot Bond	6.20500		96.22087		6.20500	96.20489			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.13500		94.52767		6.13500	94.51198			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.69500		99.73546		5.69500	99.71994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.20500	96.20489		6.20500	96.18892			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02500	71.40304		7.02500	71.38942			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	52.33157		100.00000	52.23228			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	27.69976		100.00000	27.64720			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>60,203,710,059,145,500.00</b>	<b>18,218,249,200</b>	<b>192 095 518 600.00</b>
<b>Grand Total:</b>										<b>60,203,711,533,631,100.00</b>	<b>18,218,367,427</b>	<b>192 099 363 966.00</b>