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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/11/2014	Any day expiry		11.25040	11.25040		11.23680	11.23680		11.24	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.27040	11.27040		11.25610	11.25610		10.80	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	5.52360	0.00552	6.62300	0.00662	5.524	13.03	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.00680	0.00001	0.03740	0.00004	0.007	24.73	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.27230	11.27230		11.25780	11.25780		10.91	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	53.23160	0.05323	60.27230	0.06027	53.232	11.36	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	5.85600	0.00586	6.07230	0.00607	5.856	14.34	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.27600	11.27600		11.26130	11.26130		10.97	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.29850	11.29850		11.28190	11.28190		11.16	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.30040	11.30040		11.28360	11.28360		11.18	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.30220	11.30220		11.28530	11.28530		11.21	170,120,714.40	15,052	950,427.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00980	0.00001	0.01040	0.00001	0.010	19.66	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.04520	0.00005	0.04820	0.00005	0.045	18.11	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.20220	0.00020	0.21700	0.00022	0.202	16.61	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.31490	0.00031	0.33850	0.00034	0.315	16.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.53640	0.00054	0.57770	0.00058	0.536	15.64	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,203.03680	1.20304	1,186.20230	1.18620	1,203.037	15.19	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.83680	0.00084	0.90230	0.00090	0.837	15.19	0.00	0	6,581.00

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	10.30	Call	1,003.77460	1.00377		987.02480	0.98702	1,003.775	13.83	0.00	0	2,326.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	1.76690	0.00177		1.94300	0.00194	1.767	13.53	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	1.81930	0.00182		2.00260	0.00200	1.819	13.45	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	1.87360	0.00187		2.06440	0.00206	1.874	13.37	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	1.98800	0.00199		2.19470	0.00219	1.988	13.22	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	2.11080	0.00211		2.33490	0.00233	2.111	13.07	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	2.38510	0.00239		2.64820	0.00265	2.385	12.77	0.00	0	2,491.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	2.46010	0.00246		2.73430	0.00273	2.460	12.69	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	2.79030	0.00279		3.11270	0.00311	2.790	12.39	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	2.88080	0.00288		3.21670	0.00322	2.881	12.31	0.00	0	44,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	3.07300	0.00307		3.43730	0.00344	3.073	12.16	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	3.39040	0.00339		3.80260	0.00380	3.390	11.93	0.00	0	3,283.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	4.01120	0.00401		4.51820	0.00452	4.011	11.55	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	4.44890	0.00445		5.02350	0.00502	4.449	11.32	0.00	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	5.71120	0.00571		6.48310	0.00648	5.711	10.79	0.00	0	22,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	578.57970	0.57858		562.55700	0.56256	578.580	10.56	0.00	0	6,524.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	568.82290	0.56882		552.83860	0.55284	568.823	10.48	0.00	0	3,499.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	530.93270	0.53093		515.20450	0.51520	530.933	10.45	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	512.37480	0.51237		496.80750	0.49681	512.375	10.48	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	10.96480	0.01096		12.38400	0.01238	10.965	10.50	0.00	0	6,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	11.80380	0.01180		13.31300	0.01331	11.804	10.51	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	457.88700	0.45789		442.89550	0.44290	457.887	10.57	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	422.71560	0.42272		408.18680	0.40819	422.716	10.63	0.00	0	13,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	24.83850	0.02484		27.59820	0.02760	24.838	10.67	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	26.42480	0.02642		29.32140	0.02932	26.425	10.69	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	28.08610	0.02809		31.12430	0.03112	28.086	10.70	0.00	0	27,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	339.80000	0.33980		326.69850	0.32670	339.800	10.77	0.00	0	40,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	37.60000	0.03760		41.39850	0.04140	37.600	10.77	0.00	0	35,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	294.11690	0.29412		282.03690	0.28204	294.117	10.86	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	272.56610	0.27257		261.03310	0.26103	272.566	10.91	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	63.38400	0.06338		68.93740	0.06894	63.384	10.92	0.00	0	4,505.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	245.25400	0.24525		234.47910	0.23448	245.254	10.96	0.00	0	11,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	232.22550	0.23223		221.84100	0.22184	232.225	10.99	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	201.54100	0.20154		192.14450	0.19214	201.541	11.07	0.00	0	2,931.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	99.34100	0.09934		106.84450	0.10684	99.341	11.07	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	173.59240	0.17359		165.19290	0.16519	173.592	11.14	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	168.33400	0.16833		160.13210	0.16013	168.334	11.15	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	132.11790	0.13212		125.47990	0.12548	132.118	11.42	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	114.05730	0.11406		108.32810	0.10833	114.057	11.67	0.00	0	10,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	110.73230	0.11073		105.17410	0.10517	110.732	11.73	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.46	Call	92.62090	0.09262		88.02340	0.08802	92.621	12.03	0.00	0	15,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	279.96650	0.27997		292.84030	0.29284	279.967	12.24	0.00	0	600.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	59.05640	0.05906		56.32750	0.05633	59.056	12.81	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	55.61900	0.05562		53.08660	0.05309	55.619	12.91	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	53.97860	0.05398		51.53930	0.05154	53.979	12.96	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	38.90810	0.03891		37.32910	0.03733	38.908	13.53	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	35.61680	0.03562		34.22360	0.03422	35.617	13.68	0.00	0	4,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.86	Call	28.19300	0.02819		27.20520	0.02721	28.193	14.09	0.00	0	38,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	25.07190	0.02507	24.22490	0.02422	25.072	14.29	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	22.31770	0.02232	21.59320	0.02159	22.318	14.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	21.68100	0.02168	20.98440	0.02098	21.681	14.54	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	18.78090	0.01878	18.20980	0.01821	18.781	14.78	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	716.58090	0.71658	732.90980	0.73291	716.581	14.78	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	18.25330	0.01825	17.70460	0.01770	18.253	14.83	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	14.17200	0.01417	13.79180	0.01379	14.172	15.28	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	8.49440	0.00849	8.32840	0.00833	8.494	16.21	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	8.27610	0.00828	8.11740	0.00812	8.276	16.26	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.95890	0.00096	0.95290	0.00095	0.959	18.48	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.79380	0.00079	0.78920	0.00079	0.794	18.64	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.45410	0.00045	0.45190	0.00045	0.454	19.12	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.42710	0.00043	0.42510	0.00043	0.427	19.18	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.76100	0.00076	0.76950	0.00077	0.761	32.66	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.30790	11.30790	11.29050	11.29050		11.11	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	11.71340	0.01171	13.09180	0.01309	11.713	10.43	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	83.26350	0.08326	89.76860	0.08977	83.264	10.91	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	22.82920	0.02283	22.03420	0.02203	22.829	14.59	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.36110	0.00036	0.35880	0.00036	0.361	22.00	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.31610	11.31610	11.29930	11.29930		11.19	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	93.29490	0.09329	99.44580	0.09945	93.295	11.01	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	162.43010	0.16243	154.65540	0.15466	162.430	11.28	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	166.33010	0.16633	175.35540	0.17536	166.330	11.28	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.32440	11.32440	11.30810	11.30810		11.10	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.39650	11.39650	11.38270	11.38270		11.35	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	38.03710	0.03804	38.53960	0.03854	38.037	10.65	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.95850	0.00296	2.55170	0.00255	2.959	20.04	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.45070	11.45070	11.43680	11.43680		11.58	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	52.02070	0.05202	53.04590	0.05305	52.021	10.71	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	4.59330	0.00459	16.46850	0.01647	4.593	18.92	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.45270	11.45270	11.43880	11.43880		11.58	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.45470	11.45470	11.44080	11.44080		11.60	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.48850	11.48850	11.47450	11.47450		11.80	13,809,177.00	1,202	122,829.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	11.45390	0.01145	10.97990	0.01098	11.454	12.32	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	16.20890	0.01621	16.40650	0.01641	16.209	11.35	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	27.69320	0.02769	28.83850	0.02884	27.693	11.08	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	54.06940	0.05407	55.44020	0.05544	54.069	10.87	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	60.02870	0.06003	61.43000	0.06143	60.029	10.84	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	61.59990	0.06160	63.00860	0.06301	61.600	10.83	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	79.22130	0.07922	80.69660	0.08070	79.221	10.74	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	592.11150	0.59211	582.80100	0.58280	592.112	10.80	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	356.21280	0.35621	348.88090	0.34888	356.213	11.60	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	296.12650	0.29613	291.78760	0.29179	296.127	11.95	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	275.26800	0.27527	271.26380	0.27126	275.268	12.17	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	204.62560	0.20463	201.72460	0.20172	204.626	13.09	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	172.58280	0.17258	170.15800	0.17016	172.583	13.65	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	95.93630	0.09594	0.00000	0.00000	95.936	15.81	9,593,630.00	100,000	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	93.36220	0.09336	92.30030	0.09230	93.362	15.92	0.00	0	23,800.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	62.78760	0.06279	62.14540	0.06215	62.788	17.40	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	31.13600	0.03114	33.07620	0.03308	31.136	21.59	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.51030	11.51030	11.49640	11.49640		11.85	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	67.17230	0.06717	69.50680	0.06951	67.172	10.91	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	35.99350	0.03599	37.72270	0.03772	35.993	24.58	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.52030	11.52030	11.50630	11.50630		11.83	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	181.99090	0.18199	187.62950	0.18763	181.991	11.25	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	158.57900	0.15858	157.12350	0.15712	158.579	14.44	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.57390	11.57390	11.55990	11.55990		12.12	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	78.58450	0.07858	80.93940	0.08094	78.584	10.95	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	55.83960	0.05584	54.78180	0.05478	55.840	25.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.63230	11.63230	11.61830	11.61830		12.13	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	88.15380	0.08815	91.51010	0.09151	88.154	11.01	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	62.35370	0.06235	63.61730	0.06362	62.354	24.92	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.66490	11.66490	11.65110	11.65110		12.30	53,705,199.60	4,604	36,426.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	82.52960	0.08253	85.43530	0.08544	82.530	11.16	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	85.74340	0.08574	88.75230	0.08875	85.743	11.15	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	130.44180	0.13044	134.80370	0.13480	130.442	10.97	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	135.06200	0.13506	139.55110	0.13955	135.062	10.95	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	157.45940	0.15746	162.54390	0.16254	157.459	10.99	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	164.55110	0.16455	169.81250	0.16981	164.551	11.03	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	245.59810	0.24560	252.63460	0.25263	245.598	11.49	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	292.86340	0.29286	300.78410	0.30078	292.863	11.72	0.00	0	9,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	166.44520	0.16645	166.42400	0.16642	166.445	16.46	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	145.60230	0.14560	145.77230	0.14577	145.602	17.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	127.12600	0.12713	127.44810	0.12745	127.126	17.76	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.69350	11.69350	11.67980	11.67980		12.45	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	98.48370	0.09848	101.62940	0.10163	98.484	11.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	65.04390	0.06504	65.70410	0.06570	65.044	24.64	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.76080	11.76080	11.74730	11.74730		12.58	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	106.59180	0.10659	109.45190	0.10945	106.592	11.20	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	78.67680	0.07868	78.96780	0.07897	78.677	24.62	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.82100	11.82100	11.80740	11.80740		12.74	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	114.56850	0.11457	117.39610	0.11740	114.569	11.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	82.28880	0.08229	82.57370	0.08257	82.289	24.45	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.85920	11.85920	11.84520	11.84520		12.90	0.00	0	3,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	79.88450	0.07988	81.44270	0.08144	79.884	11.45	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,343.85230	1.34385	1,331.60250	1.33160	1,343.852	11.40	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	158.03240	0.15803	161.80730	0.16181	158.032	11.34	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,022.20730	1.02221	1,012.11020	1.01211	1,022.207	11.34	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	513.48880	0.51349	509.78180	0.50978	513.489	13.32	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	384.64190	0.38464	382.57120	0.38257	384.642	14.73	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	289.72600	0.28973	288.61690	0.28862	289.726	16.27	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	177.49090	0.17749	177.41510	0.17742	177.491	20.80	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.88880	11.88880	11.87460	11.87460		13.05	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	120.38330	0.12038	123.04860	0.12305	120.383	11.35	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	89.77160	0.08977	90.00800	0.09001	89.772	24.27	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.95230	11.95230	11.93760	11.93760		13.19	0.00	0	0.00

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	125.32260	0.12532	127.80170	0.12780	125.323	11.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	106.06720	0.10607	106.20800	0.10621	106.067	24.35	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.01110	12.01110	11.99610	11.99610		13.33	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	129.70520	0.12971	132.14910	0.13215	129.705	11.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	99.66560	0.09967	99.53820	0.09954	99.666	24.15	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.04420	12.04420	12.02930	12.02930		13.46	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	167.31940	0.16732	171.35990	0.17136	167.319	11.54	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,261.51940	1.26152	1,250.65990	1.25066	1,261.519	11.54	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,224.56990	1.22457	1,213.67370	1.21367	1,224.570	11.57	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	413.78840	0.41379	410.95450	0.41095	413.788	16.09	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			12.06490	12.06490	12.05010	12.05010		13.46	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	136.56860	0.13657	139.19640	0.13920	136.569	11.55	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.32780	0.09333	93.10520	0.09311	93.328	23.88	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.30220	11.30220	11.28530	11.28530		11.21	113,022.00	10	1,746.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.48850	11.48850	11.47450	11.47450		11.80	0.00	0	313.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	41,754.15520	0.41754	40,968.67960	0.40969	41,754.155	11.36	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.66490	11.66490	11.65110	11.65110		12.30	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.85920	11.85920	11.84520	11.84520		12.90	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.92720	17.92720	17.91310	17.91310		10.58	41,411,832.00	2,310	45,967.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	48.06010	0.04806	51.08610	0.05109	48.060	11.23	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	64.88830	0.06489	68.77350	0.06877	64.888	11.11	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	626.22890	0.62623	641.13190	0.64113	626.229	11.23	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	11.23220	0.01123	11.82230	0.01182	11.232	13.25	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	8.97610	0.00898	9.39780	0.00940	8.976	13.91	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.05500	18.05500	18.04590	18.04590		10.87	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	451.08020	0.45108	458.79040	0.45879	451.080	11.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	646.19210	0.64619	655.06720	0.65507	646.192	11.76	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	745.59640	0.74560	754.87120	0.75487	745.596	12.01	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	9.09240	0.00909	9.24500	0.00925	9.092	16.27	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.18740	0.00619	6.35350	0.00635	6.187	18.03	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.16600	0.00617	6.33040	0.00633	6.166	18.10	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.20690	18.20690	18.19770	18.19770		11.53	13,600,554.30	747	3,992.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	82.94260	0.08294	0.00000	0.00000	82.943	10.99	463,815.02	5,592	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	256.61790	0.25662	259.61090	0.25961	256.618	13.06	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	152.04650	0.15205	0.00000	0.00000	152.046	14.12	6,385,953.00	42,000	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.46940	18.46940	18.46090	18.46090		12.27	184,694.00	10	1,600.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.75870	18.75870	18.75010	18.75010		12.82	0.00	0	1,205.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09770	0.09770	0.09847	0.09847		11.60	0.00	0	15,513.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09943	0.09943	0.10024	0.10024		11.92	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry			14.00660	14.00660	14.01370	14.01370		10.51	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.04470	14.04470	14.04900	14.04900		10.71	11,235,760.00	800	73,628.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	60.51800	0.06052	63.00270	0.06300	60.518	10.62	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	148.22660	0.14823	151.87090	0.15187	148.227	10.69	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	237.85100	0.23785	241.61110	0.24161	237.851	11.00	0.00	0	3,000.00

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	15.15	Call	7.39150		0.00739		8.97380	0.00897	7.391	14.01	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	4.98780		0.00499		6.02140	0.00602	4.988	14.44	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	4.00030		0.00400		4.80400	0.00480	4.000	14.69	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.28650		14.28650		14.29490	14.29490		11.23	0.00	0	34,715.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	152.41010		0.15241		159.36590	0.15937	152.410	10.43	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	229.98520		0.22999		236.70550	0.23671	229.985	10.75	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	238.79110		0.23879		245.45320	0.24545	238.791	10.79	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	175.18980		0.17519		185.64250	0.18564	175.190	12.98	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	166.58780		0.16659		176.81620	0.17682	166.588	13.11	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	132.90870		0.13291		142.11360	0.14211	132.909	13.70	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	129.14540		0.12915		138.22040	0.13822	129.145	13.78	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	123.15580		0.12316		0.00000	0.00000	123.156	13.91	7,881,971.20	64,000	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	108.11720		0.10812		116.39850	0.11640	108.117	14.26	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.51670		14.51670		14.52560	14.52560		11.78	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.77630		14.77630		14.78580	14.78580		12.36	147,763.00	10	188.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.02880		15.02880		15.03550	15.03550		12.81	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	244.19100		0.24419		249.72460	0.24972	244.191	11.02	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	441.11680		0.44112		450.65840	0.45066	441.117	15.48	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			533.08200		533.08200		534.05900	534.05900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			541.82700		541.82700		542.82600	542.82600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			449.13100		449.13100		449.39900	449.39900			0.00	0	115.00
AL37	On 07/05/2015	Index Future			456.49800		456.49800		456.77500	456.77500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			530.74700		530.74700		531.29500	531.29500			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			539.45300		539.45300		540.01600	540.01600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			483.28400		483.28400		483.88500	483.88500			0.00	0	646.00
ALBI	On 07/05/2015	Index Future			491.21200		491.21200		491.82800	491.82800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.61800		499.61800		500.24600	500.24600			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry			9.73420		9.73420		9.72190	9.72190			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry	9.63	Call	104.20000		0.10420		91.90000	0.09190	104.200		0.00	0	8,000.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.75670		9.75670		9.74210	9.74210		8.06	0.00	0	12,294.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	15.61520		0.01562		18.18470	0.01818	15.615	9.36	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	117.09460		0.11709		129.08150	0.12908	117.095	8.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	18.15150		0.01815		17.74540	0.01775	18.152	9.22	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.72850		0.00073		0.76890	0.00077	0.728	13.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.58210		0.00058		0.61510	0.00062	0.582	13.40	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.84460		9.84460		9.83330	9.83330		9.15	0.00	0	15,547.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.93140		9.93140		9.92220	9.92220		10.39	0.00	0	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.03050		10.03050		10.02020	10.02020		11.20	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.95020		9.95020		9.96120	9.96120		11.19	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.08920		10.08920		10.10300	10.10300		10.13	0.00	0	100.00

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 CAFK	On 12/12/2014	Can-Do Future	14.52300		14.52300		-14.57120	-14.57120			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	1,092.49510		1,092.49510		1,080.77030	1,080.77030			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,192.26930		1,192.26930		1,180.51850	1,180.51850			0.00	0	1,735.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future	208.57160		208.57160		-208.54910	-208.54910			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	999.46880		999.46880		987.80840	987.80840			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future	10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future	70.89100		70.89100		69.28710	69.28710			0.00	0	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.67640		11.67640		11.68120	11.68120		11.32	3,853,212.00	330	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.88560		11.88560		11.89260	11.89260		12.08	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.83890		1.83890		1.83750	1.83750		9.92	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85390		1.85390		1.85280	1.85280		10.90	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	125.68115		125.68115		126.54496	126.54496			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	126.24800		126.24800		127.12742	127.12742			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	9.53863		85.46094		9.51394	85.64538			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.61768		83.07544		9.59210	83.26379			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.69122		84.51365		9.66479	84.70561			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		481.64500	481.64500		482.15200	482.15200			0.00	0	404.00
GOVI	On 07/05/2015	GOVI		489.54600	489.54600		490.06600	490.06600			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		497.92300	497.92300		498.45400	498.45400			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		118.58018	118.58018		118.79940	118.79940			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.54135	120.54135		120.76542	120.76542			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		126.40168	126.40168		126.40076	126.40076			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future		128.49204	128.49204		128.49250	128.49250			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		128.25298	128.25298		128.68529	128.68529			0.00	0	5,389.00
I2046	On 07/05/2015	Bond Future		129.00300	129.00300		129.44377	129.44377			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		138.20742	138.20742		138.20639	138.20639			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future		140.49274	140.49274		140.49343	140.49343			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		225.79800	225.79800		225.83400	225.83400			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		229.52900	229.52900		229.56800	229.56800			0.00	0	80.00
IGOV	On 06/08/2015	Index Future		233.48400	233.48400		233.52500	233.52500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		611.80900	611.80900		611.91400	611.91400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		621.87300	621.87300		621.98200	621.98200			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		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.38000	93.62000		6.38000	93.62000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.59000	93.41000		6.59000	93.41000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.92000	93.08000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.08000	92.92000		7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 12/12/2014	Foreign Exchange Future			0.12480		0.12480		0.12480	0.12480		12.33	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06680		0.06680		0.06670	0.06670		16.90	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06320		0.06320		0.06330	0.06330			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24270		1.24270		1.24490	1.24490			0.00	0	110.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24350		1.24350		1.24580	1.24580			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24450		1.24450		1.24670	1.24670			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			8.00902		120.29750		7.99945	120.37912		7.58	24,059,500.00	200	45,209.00
R186	On 05/02/2015	Bond Future	8.45	Put	519.33000		0.51933		510.48000	0.51048	519.330	7.80	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.50	Put	442.22000		0.44222		434.77000	0.43477	442.220	7.82	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	70.37000		0.07037		69.58000	0.06958	70.370	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.05790		122.27297		8.04782	122.35727		7.80	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.09846		119.08868		8.08796	119.17483		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.12052		121.25838		8.10958	121.34658		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,535.93000		1.53593		1,519.50000	1.51950	1,535.930	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			288.70703		288.70703		288.48949	288.48949			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.48125		293.48125		293.26321	293.26321			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			235.92831		235.92831		235.92660	235.92660			5,898,207.75	25	50,593.00
R202	On 07/05/2015	Bond Future			239.82952		239.82952		239.83020	239.83020			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.67000		102.00861		7.67000	102.00861		5.62	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.74346		103.52166		7.72346	103.63995		5.86	0.00	0	10,317.00
R2023	On 07/05/2015	Bond Future			7.78878		101.29609		7.76772	101.41748		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.82445		103.04939		7.80240	103.17314		6.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future	9.07	Put	347.14000	0.34714	335.09000	0.33509	347.140	6.73	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 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			6.77022	106.82618	6.75463	106.86349		1.89	0.00	0	15,535.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,179.11000	2.17911	2,216.01000	2.21601	2,179.110	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.78367	104.41252	6.76572	104.45160		1.93	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.75738	106.21996	6.73691	106.26005		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			8.44067	96.51001	8.42083	96.67270			0.00	0	4,658.00
R2030	On 07/05/2015	Bond Future			8.49515	98.09554	8.47456	98.26195			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			8.61892	99.72508	8.57339	100.12044			0.00	0	3.00
R2032	On 07/05/2015	Bond Future			8.67425	97.20639	8.62721	97.60939			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.72320	98.88943	8.67470	99.29970			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			8.71467	98.14483	8.68972	98.38368			0.00	0	13,845.00
R2037	On 07/05/2015	Bond Future			8.76896	99.75736	8.74318	100.00125			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.81870	97.22447	8.79214	97.47285			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			7.06469	104.21919	7.05486	104.25254		2.95	0.00	0	10,772.00
R204	On 07/05/2015	Bond Future			7.10020	105.93050	7.08921	105.96558		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.11495	103.72525	7.10290	103.76129		3.08	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	125.73000	0.12573	123.36000	0.12336	125.730	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			8.79774	99.73898	8.77277	99.99887			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.85041	101.37771	8.82465	101.64288			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.89880	98.74766	8.87228	99.01777			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			8.78363	103.57092	8.75868	103.83820			0.00	0	39,123.00
R2048	On 07/05/2015	Bond Future			8.83195	100.83975	8.80622	101.11259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 06/08/2015	Bond Future			8.87539		102.58524		8.84893	102.86316			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.25500		102.30839		7.25500	102.30839		3.78	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.31634		100.24234		7.29600	100.32518		3.89	0.00	0	36,307.00
R207	On 07/05/2015	Bond Future			7.36277		101.88878		7.34085	101.97406		3.96	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,974.75000		1.97475	2,037.36000	2.03736		1,974.750	4.02	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.39397		100.00825		7.37048	100.09532		4.11	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,526.09000		1.52609	1,575.68000	1.57568		1,526.090	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			7.49132		98.86082		7.47642	98.93151		4.75	0.00	0	52,027.00
R208	On 07/05/2015	Bond Future			7.53569		97.08357		7.51978	97.15646		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.56769		98.76413		7.55083	98.83865		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	233.72000		0.23372	227.54000	0.22754		233.720	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.57283		97.15958		7.55495	97.23585		5.08	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	678.82000		0.67882	664.23000	0.66423		678.820	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			8.62588		79.34954		8.60092	79.54782		11.51	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.67399		77.50391		8.64826	77.70624		12.44	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.71632		78.84572		8.68987	79.05180		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	733.06000		0.73306	706.77000	0.70677		733.060	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			178.19563		178.19563		178.39790	178.39790			0.00	0	628.00
R210	On 07/05/2015	Bond Future			179.06427		179.06427		179.27164	179.27164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 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
R211	On 05/02/2015	Bond Future	133.01927		133.01927		133.02171	133.02171			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	135.21925		135.21925		135.22319	135.22319			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	138.05086		138.05086		138.00489	138.00489			4,555,678.38	33	14,864.00
R212	On 07/05/2015	Bond Future	140.33411		140.33411		140.28896	140.28896			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	8.48645		90.24404		8.45635	90.48140		9.88	0.00	0	21,766.00
R213	On 07/05/2015	Bond Future	8.53591		88.18034		8.50480	88.42263		10.65	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.57952		89.70663		8.54745	89.95339		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	8.72721		80.15758		8.70740	80.32231		12.07	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future	8.77413		78.18151		8.75369	78.34988		13.07	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.81609		79.53480		8.79509	79.70627		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	21,080.98000		21,080.98000		21,088.10000	21,088.10000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.96530		4.96530		4.97370	4.97370		5.68	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.94020		4.94020		4.95040	4.95040		6.31	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.75710		1.75710		1.75270	1.75270		16.40	0.00	0	13.00
Total for Derivatives :											367,020,683.65	236,925	3 956 754.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83188			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.77500		101.53046		6.77500	101.51222			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.04006			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.18500		105.24558		8.18500	105.22226			9,822,000,000,000.00	1,200,000,000	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.60276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond		8.88500	103.67957		8.88500	103.65481			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.75489			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.83182			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.05000	97.34856		9.05000	97.32514			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.89500	101.49990		6.89500	101.48119		16,548,000,000,000.00	2,400,000,000	800,000,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77423			0.00	0	20,000,000.00
AB09	On 03/05/2017	Spot Bond		8.49500	104.20889		8.49500	104.18494			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.32000	128.25980		2.32000	276.67681			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	102.08212			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.73594			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.19541			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.24196			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.27285			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.71731			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45314			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.13667			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	94.30223		100.00000	94.06228			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.06000	172.35078		2.06000	172.32031			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.84506		2.76000	164.81287			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	175.69750		2.17000	175.66599			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	185.22724		1.82000	185.19570			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.69125	78.84210		7.69125	78.82609			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.69125	78.84210		7.69125	78.82609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.14196				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.74707				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.62612				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	6.93000	103.64689	6.93000	103.62735				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	100.90108				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.06500	107.33755	7.06500	107.31696				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60760				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	94.70632	2.66000	108.35414				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.38000	102.82772	2.38000	161.62616				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	118.33053	2.35000	216.14230				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	85.75000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.27000		92.42331	9.27000	92.89823				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	102.25331				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	101.33500				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		108.93938	9.63000	108.92057				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	9.34500		112.43595	9.34500	112.40789				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.59000		91.93002	8.59000	91.90878				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	9.44000		111.72005	9.44000	111.69189				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	101.38743				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.27889			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.84500	107.44114		7.84500	107.41830			0.00	0	1,440,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.59500	104.96307		8.59500	104.93881			8,595,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.72500	101.02300		6.72500	101.00494			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.62500	101.86906		8.62500	101.84555			0.00	0	636,366,600.00
ABS7	On 11/09/2026	Spot Bond	9.54000	96.35283		9.54000	96.32803			27,856,800,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.67000	103.60816		7.67000	103.58662			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.13000	221.45052		2.13000	280.52778			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.37000	128.25396		1.37000	131.09386			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	130.67375		2.10000	133.27499			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00459		100.00000	0.00458			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	62.87402		100.00000	62.72171			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.22500	103.96181		11.22500	103.93045			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81679			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.29132		100.00000	6.27591			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81213			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.74632			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.49919		100.00000	37.40735			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.82145			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.30771		11.00000	66.28876			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.99948		100.00000	23.94071			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25078			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36791			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.19853			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23384			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24937			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42613			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42613			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.44013			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.44013			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.41213			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.49884			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.24175			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06833			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.21268			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.24774			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.26181			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.23359			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17030			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.02500	105.45391		9.02500	105.42806			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.38699			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.04427			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	86.42002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	173.20726		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	173.23414		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.19845		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.19448		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.60472		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.19338		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.99004		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.90610		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.21090		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86949		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.50409		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.20270		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.32598		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06727		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04321		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08991		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17748		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12801		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07151		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08708		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	101.52739	10.23000	101.49941		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10246		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07859		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	118.89373		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	9.12500	106.40830		9.12500	106.38236			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17317			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.04016		1.75000	117.11257			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25632			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.08831			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14620			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18120			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.11118			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.52027			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23392			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.86751			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.09857			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24439			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.17420			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14838			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.20825			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.22660			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53118			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.78425			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23092			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23092			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29308			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30028			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.30307			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29308			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.40326			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.25494			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.23716			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.98065			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	126.78351			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08316			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.07335			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.87290			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09997			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.12088			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.14620			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08455			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08316			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.18576			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.10864			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.29374			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.28709			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.07356			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.61523		100.00000	16.57498			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	12.76783		100.00000	12.72753			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.70562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.87763			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.99228			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.50086			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.54949			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.61424			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.47798			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.63000	99.07278		7.63000	99.05240			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.61251			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.71069			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.49500	101.70529		8.49500	101.68191			0.00	0	2,810,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.44000	113.32517		9.44000	113.29646			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.12000	106.58396		7.12000	106.56336			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.01000	105.75499		9.01000	105.72966			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.09161		100.00000	12.06469			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.79500	106.20277		9.79500	106.17517			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.63000	165.93135		2.63000	165.89947			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48338			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.22377			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27941			0.00	0	0.00
APF01		On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04235			0.00	800,000,000	200,000,000.00
APF02		On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.36120			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	101.17176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.18707			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.05280			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.11118			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30791			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58726			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	100.64500			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	101.43608			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.97129			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.60000	131.36247		2.60000	298.53659			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	94.65968			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	104.41220			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18447			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.56147			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	92.06889			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.64927			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67010			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	100.00000	13.88698		100.00000	13.78275			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	100.00000	3.56461		100.00000	3.50684		1,257,080,000,000,000.00	12,570,800,000	13,087,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN35U	On 20/12/2016	Spot Bond	100.00000		24.17508	100.00000	24.02241				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		13.88153	100.00000	13.74153				20,000,000,000,000.00	200,000,000	200,000,000.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		13.97957	100.00000	13.83858				20,000,000,000,000.00	200,000,000	200,000,000.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		13.53838	100.00000	13.40184				10,000,000,000,000.00	100,000,000	100,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.24429				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.01304				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.99900				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95928				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.59500		105.07052	8.59500	105.04623				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.80333				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.32327				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.60457				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.99954				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.72575				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.16500		106.02590	9.16500	105.99994				18,330,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.30500		105.02337	7.30500	105.00267				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		33.81795	100.00000	33.66924				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.01026				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.44500		104.91039	8.44500	104.88656				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.00587		103.14082	11.00587	102.62377				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.04192		101.65624	11.04192	101.58203				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.07072		101.61735	11.07072	101.55545				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.32000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.10007	101.65142		11.10007	101.51059			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69253	101.65630		11.69253	101.63509			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34975			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34975			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34982			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.25587	101.07393		11.25587	101.13569			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.19960	102.37575		11.19960	101.58820			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.04192	101.65624		11.04192	101.58203			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.08880	102.04897		11.08880	101.75089			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.25589	97.62932		10.25589	101.36198			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.28435			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26376			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26376			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01025			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.63480	100.99372		10.63480	101.09615			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.22000	101.05419		11.22000	101.02381			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22857			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.14500	74.91220		11.14500	98.97341			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01025			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17142			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.17151		9.28000	101.10292			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24617			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.99500	71.66674		10.99500	101.35211			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24030			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24030			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89176			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19687			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26027			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01024			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26027			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19922			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21898			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.26036			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92723			0.00	0	0.00
BAYA47		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99282			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.00587	103.47009		14.00587	102.96657			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.18397	102.17542		15.18397	102.14775			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.04228	102.06492		14.04228	101.91805			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.61999			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.61999			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.61999			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.67812			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41594			0.00	0	0.00
BAYC1U		On 31/12/2016	Spot Bond	100.00000	22.86532		100.00000	22.82194			0.00	0	0.00
BAYD1U		On 30/06/2035	Spot Bond	100.00000	20.84544		100.00000	20.79493			0.00	0	0.00
BAYD2U		On 30/06/2035	Spot Bond	100.00000	18.97168		100.00000	18.92573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.71092		100.00000	11.68255			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.71092		100.00000	11.68255			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.15906		100.00000	14.12476			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.26858		100.00000	12.23886			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49668			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.44822			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.68238			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72247			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.98379		100.00000	7.96423			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.98379		100.00000	7.96423			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03000		104.59259		2.03000	181.31218			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.96000		98.51226		7.96000	157.13550			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.96000		99.82843		7.96000	157.44807			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.34500		98.79527		8.34500	98.77307			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.48080			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.59500		99.53761		7.59500	99.51712			1,519,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41858			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47621			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48552			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51656			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63396			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.22853		100.00000	22.17468			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	100.28981			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29545			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29733			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31989			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.34992			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.74856		100.00000	21.69587			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.74856		100.00000	21.69587			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.18853			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27685			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30093			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.99500		103.12324		7.99500	103.10091			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37316			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.50138			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.54915		100.00000	15.51107			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.54915		100.00000	15.51107			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.65669			0.00	50,000,000	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.90330			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.30500		68.69391		8.30500	105.35145		36,542,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.48961			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.57619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.92073			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.53175			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.77279			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.52667			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.60239			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.74003			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.31315			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	103.24125			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	62.83262		100.00000	62.67874			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.40653			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41806			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.70175			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.69224			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.37049			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.48200			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.79673			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.69382			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.60836			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.57684		100.00000	27.51003			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19523			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.87827			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.14500	109.19624		9.14500	109.16927			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.93405			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.04500	102.22616		9.04500	102.20118			0.00	0	620,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	12.19500		99.51391		12.19500	99.48137			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.28689			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.15500		104.55711		11.15500	104.52628			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96257			0.00	142,500,000	642,500,000.00
CBL16	On 18/05/2017	Spot Bond	9.03500		100.79168		9.03500	100.76747			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.84959			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.59500		100.53573		11.59500	100.50494			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.85444			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.72369			0.00	0	1,530,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.14223			0.00	7,200,000,000	1,200,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.91500		94.31155		9.91500	94.28634			0.00	0	1,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.81000		120.71598		9.81000	120.68439			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.09000		114.12616		10.09000	114.09547			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.97000		116.37833		8.97000	116.35013			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.07335			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.34500		102.40467		11.34500	102.37346			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.97455			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.98925			0.00	205,400,000	102,700,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.03774			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09788			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32308			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.53351			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.95988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.78151			0.00	900,000,000	300,000,000.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08214			0.00	0	200,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.12353			0.00	0	280,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17125			0.00	0	300,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.75296			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.75555			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.74189			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.97744			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19856			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.95288			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.71217		10.11000	103.68439			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80379			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.29631		2.76000	121.27267			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	118.40499		3.14000	121.19566			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.68905		8.25000	101.66634			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.80000	128.87190		2.80000	122.99986			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.38965		2.40000	120.63204			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.66954			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37000	100.90551		8.37000	100.88278			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51044			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52293			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42000	100.97672		8.42000	100.95385			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42000	100.97672		8.42000	100.95385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.47000	104.12734		8.47000	104.10374			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22680			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.34820			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63200			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.98056			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24319			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67233			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.77499			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.05706		9.35000	102.03172			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.05706		9.35000	102.03172			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67271			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67708			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	101.34182			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16454			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23257			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23615			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16454			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16454			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.21654			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.01937			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.12714				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.12714				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.12714				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51015				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.92500	103.85969	8.92500	103.83464				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.18749				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38920				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51589				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50913				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56682				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.78274				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	102.00064				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75044				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.29051				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.48905				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32068				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11150				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09716				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.40383				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.10663				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43476				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20509				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.63804				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19209			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97352			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30727			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09416			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09416			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08179			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	131.17443			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.63083			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	131.51118			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.61336			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	131.24429			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.70844			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.85992			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97586			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.55000	93.12668		10.55000	94.60606			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.07000	95.63809		11.07000	96.08651			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03465			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.30984			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97641			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43200			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.30636			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.36465		8.80500	100.30992			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43624		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	124.09514		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.20499		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.22597		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.30704		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.25510		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.57228		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73443		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.11267		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.36803		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03465		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	113.19813		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	113.23112		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35275		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51209		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04055		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72388		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.42422		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09965		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.26792		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34935		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.01470		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01106		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.33625		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.61263			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.67270			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	100.29477			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41743			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.05578		10.55000	101.48781			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.73000	106.00272		9.73000	106.45289			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.13503			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.16976			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.87000	107.45585		11.87000	107.99851			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.18499			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.90000	107.78922		11.90000	107.68770			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.33000	107.28064		10.33000	107.19257			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.18499			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.38697			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.39081			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.28329			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.30704			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15320			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07825			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.21500	104.62077		9.21500	104.54268			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27212			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.57432		10.55000	101.54547			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.64023		11.00000	98.96198			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.46384			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.29308			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45816			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.66000	103.95521		11.66000	103.85764			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.41593			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.15320			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	92.04432			0.00	0	230,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.23017			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.17325			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72133			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54315			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41536			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.57131			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.43960			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.65187		7.01000	40.26312			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	166.40856			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	8.34500	98.79527		8.34500	142.21330			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.96000	35.68995		7.96000	157.13550			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.96000	36.11939		7.96000	157.44807			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.47134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.41552			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78266			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78266			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24089			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16183			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17741			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77135			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17420			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43200			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.07054			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.12519			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11818			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.12519			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.92621			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.69131			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	106.97114		8.87000	105.27759			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.39500	105.80204		8.39500	105.77827			12,592,500,000,000.00	1,500,000,000	750,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.85500	118.76420		9.85500	118.73300			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.10500	107.37692		8.10500	107.35361			0.00	0	8,000,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.42500	107.89371		9.42500	107.86627			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.51000	108.52970		9.51000	108.50216			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.86000	96.81930		9.86000	96.79371			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.69000	97.70701		10.69000	97.67905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.69000	95.47239		10.69000	95.44524			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.63185			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66789			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.55236			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55187			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.64693			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.08562			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50651			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.19000	99.52843		11.19000	102.97291			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.09377		100.00000	13.06170			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.49207		100.00000	4.47789			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.28620		100.00000	13.24427			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.35927			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.72000	99.61344		7.72000	98.66020			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.86120			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40217			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24725			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	99.61659		100.00000	99.35444			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	45.91654		100.00000	45.57190			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36951			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.78471			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.98740			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.29303			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.91151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	97.91422				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.50930				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.70077				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.69705				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.31404				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.24387				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.41500	106.72606	8.41500	106.70203				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22000	117.66650	7.22000	117.64370				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.21000	107.70718	8.21000	107.68363				0.00	0	1,604,200,000.00
DV23	On 27/02/2023	Spot Bond	8.91000	108.41225	8.91000	108.38657			82,548,477,000.00	9,264,700	1,060,000,000.00	
DV24	On 18/02/2024	Spot Bond	8.96000	106.81986	8.96000	106.79441				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.34500	108.26926	9.34500	108.24240			5,607,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.19595				0.00	3,000,000,000	1,500,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.10737				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93850				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82840				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09090				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.02514				0.00	1,200,000,000	300,000,000.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07586				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.88529				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.69500	130.25909	7.69500	130.23238			30,780,000,000,000.00	4,000,000,000	2,010,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.41916				0.00	0	700,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.87332	0.20000	136.70002			480,000,000,000.00	2,400,000,000	1,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.01000	123.83310	1.95000	124.66413			5,025,000,000,000.00	2,500,000,000	5,009,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.96000	112.20430	1.96000	112.18486			4,900,000,000,000.00	2,500,000,000	5,056,500,000.00	
EL30	On 29/07/2030	Spot Bond	1.98000	113.04979	1.98000	113.03013			4,950,000,000,000.00	2,500,000,000	13,950,000,000.00	
EL31	On 02/06/2031	Spot Bond	2.12000	103.88179	2.12000	103.86329			53,000,000,000,000.00	25,000,000,000	53,600,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.31500	108.51271	9.31500	108.48587			0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	9.16500	109.20713	9.16500	109.18010			0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	9.74000	102.16127	9.74000	102.13444			0.00	0	0.00	
EMM04	On 16/05/2028	Spot Bond	9.97000	93.97377	9.97000	96.21321			0.00	0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.12000	104.92994	10.12000	103.35368			0.00	0	4,333,332,900.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.94007			0.00	0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.62170			0.00	0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.27295			0.00	1,200,000,000	300,000,000.00	
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.14494			0.00	0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.13924			0.00	0	0.00	
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.56332			0.00	0	0.00	
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89094			0.00	0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.13188			0.00	0	0.00	
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.79206	100.00000	62.59386			0.00	0	0.00	
EQ211U	On 14/11/2014	Spot Bond	100.00000	100.00000	100.00000	99.72678			0.00	0	0.00	
EQ212U	On 12/02/2015	Spot Bond	100.00000	85.93544	100.00000	85.74698			0.00	0	0.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	129.46728	3.00000	129.44105			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.08500	105.82954		11.08500	105.79851			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.22581			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.17089			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.05910			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.57500	98.22202		9.57500	98.19678			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.84536			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.70553			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91167			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	99.91846			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	99.91303			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28846			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92015			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.91688			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92081			0.00	800,000,000	200,000,000.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.91807			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92617			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.92725			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.07000	102.11624		7.07000	102.09675		2,828,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.53500	105.72701		7.53500	105.70553		159,808,197,235,500.00		21,208,785,300	12,108,985,300.00
ES23	On 25/01/2023	Spot Bond		8.29000	113.04606		8.29000	113.02111		79,531,176,120,000.00		9,593,628,000	7,108,078,300.00
ES26	On 02/04/2026	Spot Bond		8.67000	95.05410		8.67000	95.03194		103,324,283,697,000.00		11,917,449,100	3,226,549,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.45000	84.21427		9.42500	84.38255			1,420,761,626,865,000.00	50,345,145,700	34,285,845,700.00
ES42	On 25/04/2042	Spot Bond	9.51000	90.66640		9.51000	90.64327			536,364,000,000,000.00	56,400,000,000	23,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88001			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.87588			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.70961			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56229			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.02931			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.35182			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21685			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69751			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.56447		100.00000	10.53888			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.28146		100.00000	10.25655			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.24464			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.78336			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.38904			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.48524			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.99500	101.70864		8.99500	101.68419			0.00	0	700,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20860			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20853			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.37664			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.84993			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.65866			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.68614			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.91500	105.07431		9.91500	104.87209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		10.79500	108.67109		10.79500	108.63987			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.31140			0.00	0	25,000,000.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	132.41031		2.10000	133.27499			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.16000	129.76058		2.16000	279.91543			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.37000	104.67612		2.37000	111.24939		9,954,000,000,000.00	4,200,000,000	2,100,000,000.00	
FRBI28	On 31/03/2028	Spot Bond		2.36000	103.05927		2.36000	161.99020		944,000,000,000.00	400,000,000	200,000,000.00	
FRBI33	On 07/12/2033	Spot Bond		2.24000	120.19683		2.24000	219.55194			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.33500	107.11301		7.33500	107.09170			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.79100	63.54432		7.79100	62.92546			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.45200	40.69957		9.45200	39.80962			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.69000	39.39748		9.69000	38.49125			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	77.16702		100.00000	77.00422			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	79.50476		100.00000	79.34545			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.00668			0.00	0	190,000,000.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38214			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19860			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31440			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.50171		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.87997		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29308			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	101.23297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45273			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27212			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.40303		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	101.35173			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	101.66232			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61367			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	18.78642		100.09221	18.74037			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15600			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.15074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.53709			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.82621			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.28607			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	101.30022			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.18867			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.20919			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.57889			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.18820			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.79188		13.22500	58.77087			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.12098			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.12239			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.65014			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.17281			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.60500	96.18790		3.60500	99.49282			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.22317			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.22317			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.96935			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03465			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.25239			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15320			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12659			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.17582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.31683			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.06301			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.17398			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.41440			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.50930			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.19799			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48031			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.11398			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.20919			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.20919			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18859			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88512			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93298			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07667			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71952			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.27631			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70224			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05855			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67965			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68149			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59872			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54406			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59872			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.15521			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.25031		8.75000	97.80505			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.02677			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.40023		100.00000	9.37056			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.58872		100.00000	8.56161			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.02516			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.43818		100.00000	1.43073			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.97474			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.82398		100.00000	21.66016			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.12890			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.39212		100.00000	0.38686			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	19.95762		100.00000	19.80783			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.12887			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	9.31750		100.00000	9.24757			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.12853			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.12194			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.19645			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.18424			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.91000	99.18998		2.91000	126.47173			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.06064			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.05983			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.05983			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28325			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49602			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36223			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.44000	117.12174		3.44000	122.23516			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30583			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31853			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.49000	107.68223		3.49000	121.84394			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.47000	105.29829		3.47000	122.00027			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.69000	102.27352		2.69000	127.45519			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.76000	101.51008		2.76000	134.67558			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40612			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14202			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29739			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.08123			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.50614			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45257			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24135			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23996			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.34064			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14841			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.38415		100.00000	10.35871			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	25.14409		100.00000	25.08251			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	60.55670		100.00000	60.36764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.64939		100.00000	16.59684			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.83000		151.04181		4.83000	151.00396			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96433			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.54646			0.00	0	4,210,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.60592			0.00	0	810,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.83665			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.83128			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.87797			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.62945			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.95800		83.77648		1.95800	106.51833			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.38000		103.59034		2.38000	136.01191			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.45924			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.61451		10.38000	100.58650			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.61451		10.38000	100.58650			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	100.33426			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.52000		101.10469		2.52000	109.74689			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		209.25032		2.55000	210.10833			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.49000		110.35280		2.49000	110.33210			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.71094			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		208.36296		2.58000	209.22126			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.38619			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000		110.36228		2.46000	110.34165			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.58000		108.60831		2.58000	108.58767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.86970			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	47.70400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.12421			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.68500		107.18812		2.68500	106.59445			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.70000		113.81152		2.70000	260.64594			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		111.78123		2.75000	258.82419			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.39000		96.78988		2.39000	97.21891			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	100.00000		5.21298		100.00000	5.13168			0.00	0	2,000,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.67000		125.04963		2.67000	269.74942			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17000		129.66616		2.17000	279.71168			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89000		123.08177		2.89000	265.50289			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.96805		2.57000	129.27794			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.36215			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		133.29861		2.10000	129.19989			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53845			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.80261			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.19150			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.36000		109.90202		2.36000	109.88178			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.90892		104.97509	19.85800			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.18584		101.07593	24.12603			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.18726		100.44759	16.14745			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.50869		100.76967	22.45318			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.07000	117.71744		2.07000	117.69661			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.32000	97.67996		2.32000	111.75732			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.62322			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35000	97.41340		2.35000	111.45225			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.84666			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000	127.79513		2.37000	349.27904			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.01323			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.69995			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	102.19612		6.48500	102.17835			1,945,500,000,000.00	300,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.56000	102.05020		7.56000	102.02928			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.87500	102.95109		7.87500	102.92913			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03500	108.11568		8.03500	108.09228			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.51500	101.91882		8.51500	101.89573			0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.74500	101.06320		8.74500	101.03944			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.35000	92.49239		9.35000	92.46904			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47000	112.78932		9.47000	112.76081			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.78000	100.40001		9.78000	99.15956			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.12500	97.23003		10.12500	97.20393			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.11000	80.83637		10.11000	80.81447			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.98651			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.02191			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.07136			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.12790			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.17028			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.35381			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	101.57956			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.64922			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.66553			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.71199			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.78172			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.83983			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	102.09546			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.87093			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02983			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.79500	102.33834		8.79500	102.31415			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	100.47158			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	100.32605			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.33283			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34594			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.38473			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.40174			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.70413			0.00	60,000,000	250,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60130			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.35515			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.49688			0.00	1,200,000,000	300,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32740			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.83493			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03058			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	101.50614			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90268			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.17868			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.42940			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.78116			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24477			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.20495			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.20736			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50968			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.47601			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.51057			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.30333		101.55731		7.30333	97.93682			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	100.53326			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30381		101.15165		8.30381	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	100.56242			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75420		101.18163		8.75420	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	100.59803			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	100.58561			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67581			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69917			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.12112			0.00	1,600,000,000	400,000,000.00
HPF05	On 17/02/2017	Spot Bond	8.82500		104.50335		8.82500	104.47883			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93500		110.99322		7.93500	110.96975			13,172,100,000,000.00	1,660,000,000	1,230,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000		131.47447		1.98000	283.61396			0.00	0	9,799,999,900.00
HWAY24	On 07/12/2024	Spot Bond	1.98000		134.37570		1.98000	289.87243			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.39500		101.34771		9.39500	101.32244			56,557,900,000,000.00	6,020,000,000	3,823,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.30500	102.13747		9.30500	102.11223			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	89.65517		100.00000	89.43489			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.41814		100.00000	23.36079			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	59.06252		100.00000	58.91944			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.22495		100.00000	28.15657			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	91.09525		100.00000	90.87144			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000	117.97149		1.71000	118.16839			49,776,425,000,000.00	28,772,500,000	01,090,547,800.00
I2038	On 31/01/2038	Spot Bond	1.76000	125.81974		1.76000	125.79861			14,522,372,480,000.00	8,251,348,000	92,476,675,500.00
I2046	On 31/03/2046	Spot Bond	1.78000	126.79401		1.78000	126.77258			4,488,234,756,000.00	2,521,480,200	49,067,593,700.00
I2050	On 31/12/2050	Spot Bond	1.77000	137.59588		1.77000	137.57274			6,792,362,964,000.00	3,837,493,200	32,811,608,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.22500	102.77444		7.22500	102.75456			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77556			0.00	2,000,000,000	1,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.68293			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97000	103.46908		7.97000	103.44674			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.69500	108.27292		7.69500	108.25034			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79000	102.73370		7.79000	102.71238			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20282			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.53000	101.57478		1.53000	130.64595			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	104.64308		2.17000	132.67084			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04096			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.52838			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.81500	103.79651		7.81500	103.77465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.51036				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.23412				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.06170				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.42500	101.72953	8.42500	101.70659				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.88500	95.72568	8.88500	95.70306				0.00	0	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.02294				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.89500	99.21959	7.89500	99.19849				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.93500	103.29704	8.93500	103.24911				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12840				0.00	0	500,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.25535				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.04908	7.90000	101.02781				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.20500	102.01732	8.20500	101.99502				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.28149				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.46500	104.27976	7.46500	104.25900				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.16500	105.90033	8.16500	105.87730				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.36000	107.91321	9.36000	107.88639				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.88531				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.38548				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29270				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.29886				0.00	2,000,000,000	1,000,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	100.30487				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00602	100.00000	0.00601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51254			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.44043			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.56500	99.48709		8.56500	99.46417			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.35541		5.00000	100.34196			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.35541		5.00000	100.34196			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.43267		5.00000	101.41907			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.35337		5.00000	100.33976			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.66961		4.00000	100.65860			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	102.59760		4.00000	100.29421			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	34.20550		100.00000	34.09870			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.95420		100.00000	33.84819			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.95420		100.00000	33.84819			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.69606		9.20000	105.66994			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03949			0.00	300,000,000	100,000,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03949			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.91172			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.47105		100.00000	8.45030			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.91718			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.72000	101.51545		8.72000	101.49189			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.69412			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	60.55670		100.00000	60.36764			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00

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		93.11224		100.00000	92.87532			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		9.58811		100.00000	9.54595			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		99.18479		100.00000	99.45504			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		98.60533		100.00000	98.34378			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.93155		6.25000	99.86320			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.81200		6.25000	99.74381		1,250,000,000,000.00	200,000,000	200,000,000.00	
INA449	On 02/12/2014	Spot Bond	6.25000		99.69273		6.25000	99.62470			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000		99.56695		6.35000	99.49801			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		98.95890		6.40000	98.89026		25,600,000,000,000.00	4,000,000,000	1,000,000,000.00	
INA504	On 20/01/2015	Spot Bond	6.40000		98.83885		6.40000	98.77038			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.70921		6.45000	98.64038			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.58883		6.45000	98.52017			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.46874		6.45000	98.40025			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.34895		6.45000	98.28063		343,140,000,000,000.00	53,200,000,000	34,700,000,000.00	
INA509	On 24/02/2015	Spot Bond	100.00000		78.15846		100.00000	100.00000		2,600,000,000,000,000.00	26,000,000,000	26,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.14167			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.00587		102.57994		11.00587	102.21685			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.00587		101.33548		11.00587	101.31660			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.25458			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.87066			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23097			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.74081		6.50000	100.72310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.25814			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20542			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58919			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20919			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.18746			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94283			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.93120			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17515			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.05372			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91563			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91664			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.81263			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.05589			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.49821			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.51173			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05863			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19922			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38830			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.65055			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.02607			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.80063			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.65966			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.48000	101.44550		8.48000	101.42235			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89838			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.91942			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.93346			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.59326			0.00	1,600,000,000	400,000,000.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.62316			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.87025			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.40500	99.68314		9.40500	99.65825		34,798,500,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22193			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.38500	104.74471		8.38500	104.72095		20,124,000,000,000.00	2,400,000,000	2,040,000,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.79383			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.73192			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.15722			0.00	800,000,000	400,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.03426			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.27618			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.40500	105.39456		8.40500	105.37085			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.89114			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.61571			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.26000	97.53516		3.26000	126.41213			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.54000	142.07443		3.54000	142.04362			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.99866			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.73151			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond			0.00000	100.00000		0.00000	100.64502			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000	100.00000		0.00000	101.47542			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	100.00000		0.00000	101.07006			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.71000	97.72815		3.71000	98.55980			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.71000	97.64668		3.71000	104.86582			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	100.00000		0.00000	101.57603			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	100.00000		0.00000	99.97671			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.04500	111.08743		10.04500	111.05735			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000	100.00000		0.00000	100.51884			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.64000	140.51930		3.64000	140.48846			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond			100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond			0.00000	100.00000		0.00000	101.55920			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond			6.25000	99.98288		6.25000	99.94866			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond			6.35000	99.65326		6.35000	99.58420			1,270,000,000,000.00	200,000,000	200,000,000.00
IVA450	On 11/12/2014	Spot Bond			6.35000	99.53247		6.35000	99.46358			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond			6.40000	99.04483		6.40000	98.97607			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond			6.40000	98.92457		6.40000	98.85598			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond			6.40000	98.80460		6.40000	98.73618			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond			6.45000	98.79537		6.45000	98.60601			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond			6.45000	98.55449		6.45000	98.48588			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond			6.45000	98.43449		6.45000	98.36605			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond			100.00000	79.00433		100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000.00
IVC002	On 12/02/2020	Spot Bond			0.00000	100.00000		0.00000	100.02050			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000	100.00000		0.00000	100.93508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.66130			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75783			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.87389			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.76942			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.52249			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65174			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65593			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66432			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62656			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.50732			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31303			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.17669			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.92462			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.51630			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.50119			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.88443			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65498			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40438			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28068			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.09445			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94505			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.96890			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.96890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.76500	103.41499		8.76500	104.98519			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.52432		100.00000	13.47347			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.59656		100.00000	10.54995			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.52592			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.98500	102.84291		8.98500	104.62819			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31892			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.98127			0.00	0	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16441			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.94481			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38811			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58985			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.20500	104.77164		7.20500	100.59281			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.15151			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	81.44313		100.00000	81.26453			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.30240			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	85.43250		100.00000	85.23610			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.35102			0.00	800,000,000	200,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	40.27044		100.00000	40.17288			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.02852			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	97.79688		100.00000	97.53953			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	84.05450		100.00000	83.86432			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	88.54354		100.00000	88.34321			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	83.01811		100.00000	82.83280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		93.08637	100.00000	92.85307				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.28497				0.00	300,000,000	100,000,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.33153				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.47257				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		53.09706	100.00000	52.96843				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.73094				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.25478				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.34000		140.92692	8.34000	140.89511				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.21139				0.00	800,000,000	200,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.09039				0.00	0	100,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.19361				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.50514				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.06605				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.30495				0.00	700,000,000	700,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.27035				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.49500		99.93410	8.49500	99.91152				0.00	0	3,356,633,300.00
LGL03	On 03/04/2018	Spot Bond	8.54500		75.33634	8.54500	98.23270				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.06500		102.70642	9.06500	102.68168				0.00	0	643,533,300.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.80611				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.72500		105.46173	9.72500	105.43438			20,228,000,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.96619				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.75754				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.86911				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.00259			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.76110			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.56430			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.01469			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60926			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.54820			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	100.00000	35.35534		100.00000	0.00000			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.29985			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.30946			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21096			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67783			0.00	1,200,000,000	300,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.26512			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.79181			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12443			0.00	1,600,000,000	400,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48865			0.00	200,000,000	210,000,000.00
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	100.02585			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52674			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63236			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.11178			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.11441			0.00	1,600,000,000	400,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	81.43982		100.00000	81.26162			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.31574		100.00000	37.22435			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	90.54726		100.00000	90.32258			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	17.78439		100.00000	17.70619			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.49751		100.00000	21.33614			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	21.63729		100.00000	21.47487			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	19.03609		100.00000	18.89320			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.42500	102.92043		8.42500	102.89710			0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.44500	102.38855		8.44500	102.36529			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.33302			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.24473			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.60933			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76402			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.59148			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	102.71243			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.63000	102.59069		7.63000	102.56959			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.41500	106.50957		8.41500	106.48571			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.24000	107.52899		9.24000	107.50260			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.21500	104.07563		6.21500	104.05801			9,944,000,000,000.00	1,600,000,000	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02896			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.06431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	9.23500		105.31023		9.23500	105.44676			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.37500		102.28618		7.37500	102.26571			2,950,000,000,000.00	400,000,000	5,070,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.62586			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.55500		104.51704		8.55500	104.49312			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.19702			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.11500		108.21750		9.11500	106.06139			7,292,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.74096		100.00000	15.70241			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.85264			0.00	800,000,000	200,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.25500		104.38286		8.25500	104.35978			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.32500		104.42945		7.32500	104.40903			28,421,000,000,000.00	3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.24500		107.81675		8.24500	107.79308			0.00	0	810,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.08025		100.89771	6.20003			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.16172		100.61875	6.28259			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	99.98138			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.98108			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.97967			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.97781			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.59030		100.00000	0.73608			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.59030		100.00000	0.73608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.72500	97.24897		8.72500	97.22640			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	101.02456		7.59000	101.00411			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.75500	104.87515		8.75500	104.85073			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.56500	105.35679		8.56500	105.33239			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67525			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.06000	105.64649		9.06000	105.62063			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.84816			0.00	0	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond		8.92500	105.37470		8.92500	105.29889			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.71933			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.92096			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55975			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.59909			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98807			0.00	0	1,580,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93816			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.99389			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		100.00000	18.67419		100.00000	18.53092			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.92500	104.61891		6.92500	104.59923			0.00	0	4,063,700,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.44740			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.24500	114.34906		8.24500	114.32354			717,315,000,000.00	87,000,000	1,450,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.51500	36.96665		10.51500	36.95652			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.12500	101.74175		7.12500	101.72248			6,412,500,000,000.00	900,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72838			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.54277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.58000	103.58080		7.58000	103.55951			2,274,000,000,000.00	300,000,000	1,874,100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.04419			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.12249			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64060			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82578			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64682			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60219			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.94106			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.50170			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	100.36066			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.31905			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.28044			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96685			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.91847			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11023			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05369			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.52869			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01902			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00320			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00251			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.25745			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.15320			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.68500	106.95925		9.68500	107.41743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.14620			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.72000		105.69698		9.72000	106.29479			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.15320			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.03828			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07905			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.16440			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.17840			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.91500		103.75947		7.91500	103.73722			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.41118			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	103.60545			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.62500		105.95310		9.62500	106.23645			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.74936			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.71182			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68738			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.64500		110.44284		11.64500	110.40888		37,962,700,000,000.00	3,260,000,000	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	107.62353			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.24280			0.00	234,000,000	117,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.18000		170.30663		2.18000	170.27605			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		95.23117		2.60000	138.03474			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.28500		107.60567		8.28500	107.58194			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.19993			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.91500		108.95143		8.91500	108.92532			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.68482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.73966			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.59404			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.65082			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.61677			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.11500	108.96287		9.11500	110.60798			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.65088			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.68487			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.66217			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.31500	108.97456		9.31500	108.94730			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.73034			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.70757			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.71892			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.13855			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.00021			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.75296			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.10500	119.63217		8.10500	119.60621			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.96500	118.87780		8.96500	118.84900			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.07500	175.75944		2.07500	175.72836			0.00	0	9,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.78000	124.22656		9.78000	124.19416			49,291,200,000,000.00	5,040,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.97566			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	100.80511			0.00	0	700,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14417			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.63595			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.86767			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.33345			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.88039		100.00000	18.83465			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		57.78095		100.00000	57.64097			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.21500		101.97378		7.21500	101.95392		117,027,300,000,000.00	16,220,000,000	8,610,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.69587		100.00000	21.64331			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		89.28589		100.00000	89.07431			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.03054			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.39272			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.38358			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.28312			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.57841			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.10621			0.00	800,000,000	200,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.10658			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.46833			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.21500		106.72580		9.21500	106.64295			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33233			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.34147			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.34559			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35473			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.39397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.40309			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.29062			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.76000		42.94917		7.76000	42.94024			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.22500		108.04110		6.22500	108.02280		5,833,198,500,000,000.00	37,060,000,000	74,670,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.37000		94.90315		6.37000	94.88672			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47000		114.19134		6.47000	114.17126		4,231,660,050,715,000.00	54,043,284,500	108,165,832,100.00	
R159P	On 15/09/2016	Spot Bond	6.30000		89.24585		6.30000	89.23055			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95000		123.76049		7.94000	123.82113		1,270,557,425,275,000.00	75,541,814,500	174,425,514,500.00	
R187P	On 21/12/2026	Spot Bond	7.68000		40.17344		7.68000	40.16517			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.60000		37.63517		7.60000	37.62751			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		290.38423		1.67000	290.12319		57,682,012,000,000.00	34,748,200,000	32,266,474,100.00	
R201	On 21/12/2014	Spot Bond	5.65000		103.78061		5.64000	103.76571		4,520,000,000,000.00	800,000,000	81,065,000,000.00	
R202	On 07/12/2033	Spot Bond	1.75000		235.60478		1.75000	235.56523		242,522,865,725,000.00	38,584,494,700	74,800,816,700.00	
R2023	On 28/02/2023	Spot Bond	7.68000		102.01154		7.66000	102.11181		4,246,040,508,672,000.00	52,869,857,900	171,519,337,900.00	
R203	On 15/09/2017	Spot Bond	6.71000		105.26785		6.69500	105.28780		8,022,275,738,708,000.00	95,570,154,800	139,921,179,200.00	
R2030	On 31/01/2030	Spot Bond	8.36000		99.21698		8.36000	99.19490		6,896,513,303,372,000.00	24,941,782,700	119,326,282,700.00	
R2032	On 31/03/2032	Spot Bond	8.51000		98.66675		8.51000	98.64417		5,075,429,372,118,000.00	96,407,681,800	114,348,920,200.00	
R2037	On 31/01/2037	Spot Bond	8.63000		101.15067		8.63000	101.12745		2,915,123,263,317,000.00	37,789,485,900	122,713,900,000.00	
R204	On 21/12/2018	Spot Bond	7.00500		106.67435		6.99500	106.69019		7,774,013,909,976,000.00	09,780,715,200	124,902,831,900.00	
R2044	On 31/01/2044	Spot Bond	8.71500		102.86595		8.71500	102.84210		978,215,175,000,000.00	12,245,000,000	73,200,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.70000		102.33125		8.70000	102.30717		5,079,279,926,430,000.00	83,825,278,900	170,300,318,100.00	
R207	On 15/01/2020	Spot Bond	7.25500		102.36784		7.23500	102.43306		4,995,681,444,943,500.00	88,584,623,700	173,976,051,100.00	
R208	On 31/03/2021	Spot Bond	7.43000		97.41870		7.41500	97.47279		4,180,488,976,185,000.00	62,649,929,500	185,326,328,600.00	
R209	On 31/03/2036	Spot Bond	8.57000		78.19203		8.54500	78.37487		5,881,910,921,528,000.00	86,337,330,400	187,365,485,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.65000		175.57528		1.64000	175.74624			36,945,929,295,000.00	22,391,472,300	24,550,689,600.00
R211	On 31/01/2017	Spot Bond	0.83000		132.63876		0.83000	132.61981			52,804,600,000,000.00	63,620,000,000	51,760,405,400.00
R212	On 31/01/2022	Spot Bond	1.59500		137.75015		1.60000	137.68272			195,706,500,000,000.00	22,700,000,000	25,164,332,800.00
R213	On 28/02/2031	Spot Bond	8.42500		88.92759		8.39500	89.14728			8,823,371,294,105,000.00	47,284,426,600	47,309,826,600.00
R214	On 28/02/2041	Spot Bond	8.65000		79.15651		8.65000	79.13799			8,222,466,653,540,000.00	50,574,179,600	46,337,845,500.00
R227C	On 15/03/2015	Spot Bond	6.53000		97.88113		6.53000	97.86399			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.37000		94.90315		6.37000	94.88672			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.29000		92.06900		6.29000	92.05325			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.30000		89.24585		6.30000	89.23055			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.64500		99.43102		5.64500	99.41574			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.44000		96.26165		6.44000	96.24498			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.31000		93.38818		6.31000	93.37232			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.29000		90.56000		6.29000	90.54468			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.35000		87.69150		6.35000	87.67653			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.67000		84.31059		6.67000	84.29548			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.72000		81.46726		6.72000	81.45255			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.00000		78.05430		7.00000	78.03963			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.98000		75.47457		6.98000	75.46043			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.96000		72.99422		6.96000	72.98057			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.95000		70.57423		6.95000	70.56106			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.19500		67.30612		7.19500	67.29312			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.17500		65.04544		7.17500	65.03291			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.33500		62.15601		7.33500	62.14378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	7.30500	60.08043		7.30500	60.06866			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.27500	58.09099		7.27500	58.07965			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.24500	56.18370		7.24500	56.17278			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.20500	54.39993		7.20500	54.38941			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.16500	52.69317		7.16500	52.68303			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.88000	47.61406		7.88000	47.60401			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.84000	45.98762		7.84000	45.97796			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.80000	44.43386		7.80000	44.42457			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.76000	42.94917		7.76000	42.94024			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.72000	41.53011		7.72000	41.52151			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.68000	40.17344		7.68000	40.16517			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.64000	38.87609		7.64000	38.86813			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.60000	37.63517		7.60000	37.62751			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77740			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.93963			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.82341			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.67872			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.24473		100.00000	20.19569			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.03880		100.00000	9.01690			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.68058		100.00000	24.62014			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	50.09120		100.00000	49.87091			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17903			0.00	400,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34457			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.71922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92414			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51237			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.09164			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.67976			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.16749			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36949			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47926			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60486			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.43586			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76788			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.50350			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	102.52111			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	83.81351			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.15618			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.65706			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.88378			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38066			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.10718			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.01416			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.52631		12.35000	105.49195			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.15571		100.00000	13.12384			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.52581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40523			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.03786			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13098			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.22883		100.00000	4.21848			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.99630		100.00000	22.94059			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.89980		100.00000	33.81767			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.41873		100.00000	12.40351			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.62949		100.00000	24.56982			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.81651			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.27206			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.71500		106.72786		8.71500	106.70285			0.00	0	780,000,000.00
RW23	On 10/12/2023	Spot Bond	8.91000		107.74681		8.91000	107.72116			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.62500		91.03471		9.62500	109.07746			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.51999			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67000		105.52334		7.67000	110.89960		17,641,000,000,000.00	2,300,000,000	1,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.82970			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.74500		106.77414		8.74500	106.74916			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.46362			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.63954			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.31630			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.46068			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.45287			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.87500		105.95193		6.87500	105.93247			0.00	0	900,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.49500		100.51839		8.49500	100.49542		40,266,300,000,000.00	4,740,000,000	2,370,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	7.68500	106.82309		7.68500	106.80083			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.59620		7.96000	106.57321			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.47500	106.99689		7.47500	106.97520			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.09500	101.73496		8.09500	101.71267			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.62000	106.87683		7.62000	106.85475			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83000	106.70336		7.83000	106.68072			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22056			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88883			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.74500	104.19269		7.74500	104.17083			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95769			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09931			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.02438			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.18500	108.83365		9.18500	108.80695			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.84000	101.40057		9.84000	101.37410			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.91489			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.88779			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.88212			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.06040			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.57500	100.85212		8.57500	105.25300			0.00	0	1,413,733,300.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.63836		100.00000	15.60393			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.20000	108.05509		9.20000	108.02868			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56828			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.71000	103.59394		8.71000	103.56982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	9.85000	92.62624		9.85000	92.60204			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23078			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.59000	133.91571		9.59000	105.50934			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10194			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.13185			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.74000	110.36436		9.74000	103.75656		29,220,000,000,000.00	3,000,000,000	1,500,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.11500	97.33027		9.11500	97.30670			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47000	110.02801		7.47000	110.00608		17,928,000,000,000.00	2,400,000,000	930,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.20000	129.38340		2.20000	279.10149			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500	102.94160		1.47500	130.79970		295,000,000,000.00	200,000,000	200,000,000.00	
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	100.65784			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.54915		100.00000	15.51107			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.73061		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.10000	115.07692		2.10000	129.06574			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.74081		6.50000	100.72310			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.61096			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97851			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.50226			0.00	0	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
SHS05	On 29/06/2017	Spot Bond		8.72500	103.33930		8.72500	103.31519			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.22986			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98325			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.09716			0.00	800,000,000	200,000,000.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.00771			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.57498		100.00000	16.53483			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32361			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	64.98600		100.00000	64.78311			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21860			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	23.47564		100.00000	23.41814			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	35.26519		100.00000	35.15387			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	25.96835		100.00000	25.88728			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.03500	104.54543		9.03500	104.46890			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53613			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92982			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.72000	105.45309		7.72000	105.43138		33,041,600,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond		8.59500	102.76527		8.59500	102.43588			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.09500	101.73496		8.09500	101.71267		53,265,100,000,000.00	6,580,000,000	7,097,600,000.00	
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.72701			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.91550			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.23229			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.19246			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.22469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01058			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.79500	106.38362		7.79500	106.36138			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.59793			0.00	600,000,000	200,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87328			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.58421			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.96500	96.81113		8.96500	96.78781		1,793,000,000,000.00	200,000,000	130,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.63205			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10098			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.37216			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.02300	89.97955		9.02300	89.95774			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.51500	92.27316		8.51500	92.25202			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.88500	103.65158		6.88500	103.63217			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.49500	97.26469		8.49500	97.24269			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24334			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.87500	102.28603		7.87500	102.26421			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46000	109.94298		2.46000	110.34165			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.94500	102.31092		7.94500	103.34597			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.16468			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.54000	110.97365		9.54000	110.94539			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43482			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.74500	79.23889		9.74500	79.21806			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.49408			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.15759			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.55937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.10354			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.62506			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.41681		0.00000	98.52876			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91405			0.00	7,200,000,000	1,800,000,000.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.32443			0.00	3,600,000,000	900,000,000.00
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	99.81098			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.42734			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.69007			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.54899			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.54010			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.50740			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93107			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91365			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91370			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81040			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.74181			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.68987			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.79119			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.55341			0.00	400,000,000	400,000,000.00
SY1190	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.53742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1191	On 15/12/2014	Spot Bond	100.00000		92.17172		100.00000	100.00000			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	100.00000		80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.68500		106.39736		6.68500	106.37813			3,743,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.55000		104.24105		8.55000	104.21708			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		43.60841		100.00000	43.50277			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45867			0.00	1,200,000,000	300,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.18870			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.44262			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.87566			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.99364			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.04315			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.85980			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.64101			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.30405			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72000		104.09398		7.72000	104.07256			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47862			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.49142			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.51477		7.83000	102.49338			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47158			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.48757			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.51734			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47158			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48757			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.83695		7.16000	102.28136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.51889			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51634			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.57755			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56927			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.81774			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78947			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47094			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49142			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.80167		8.73000	102.73009			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46902			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48757			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.46500		97.80173		8.46500	101.74086			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47753			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50026			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52017			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51315			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52362			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57627			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57372			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	94.46943			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77374			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77625			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.97686			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.00963			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.83500	105.23688		8.83500	102.70138			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.09481			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.19962			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.62501			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50091			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.16408		101.06155	6.14901			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	100.62484			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.27268			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.55207			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.82025			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81086			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.49117			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49766			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.49117			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.49766			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.50091			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48727			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49766			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53336			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.53336			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58522			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.59818			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58198			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84030			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.85639			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84995			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.35500		102.52067		7.35500	102.50068			0.00	0	3,370,000,000.00
TL20	On 22/02/2020	Spot Bond	9.23500		91.25791		9.23500	91.20547			0.00	0	300,000,000.00
TN17	On 14/11/2017	Spot Bond	7.59500		104.36661		7.59500	104.34548		195,951,000,000,000.00	25,800,000,000	16,312,893,400.00	
TN20	On 17/09/2020	Spot Bond	9.09500		107.91537		9.09500	107.88887		340,215,396,247,500.00	37,406,860,500	19,206,800,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.10428		100.00000	1.10083			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.39000		108.66124		9.39000	108.63370		107,046,000,000,000.00	11,400,000,000	6,700,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.67500		101.06340		9.67500	101.03746		330,885,000,000,000.00	34,200,000,000	16,770,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.71000		94.09000		9.71000	94.06576		79,622,000,000,000.00	8,200,000,000	11,230,000,000.00	
TN30	On 09/10/2030	Spot Bond	10.11000		110.27471		10.11000	104.04347		40,440,000,000,000.00	4,000,000,000	1,000,000,000.00	
TN40	On 01/10/2040	Spot Bond	10.60000		103.35127		10.60000	102.32984			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.72151			0.00	800,000,000	200,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.82822			0.00	800,000,000	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92353			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92156			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92128			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.91121			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.89064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.92146			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87340			0.00	2,000,000,000	500,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.76293			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.77838			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	95.68521			0.00	1,600,000,000	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	95.41321			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.38803		10.00000	100.36026			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.37835		9.75000	100.35128			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.38060		100.00000	10.35293			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.18947			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.26125			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.30110			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.53190			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.02342			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.62550		100.00000	11.57437			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.77876			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.84370			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.39000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.23524			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.91201			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.69095			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.44843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.20872			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.48638			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.21682			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.03290			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.56868			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.39212			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.09044			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.77002			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.49103			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.21314			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.16933			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.12488			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.42756			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.04909		100.00000	15.01263			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	87.42131		100.00000	87.21895			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.58770			0.00	5,600,000,000	1,400,000,000.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51384			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47725			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	65.57893		100.00000	65.08670			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.52397			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.13506			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.90312			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.82867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.71645				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.52705				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.64985				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.84281				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.48876				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.84872				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.81500	111.09372	8.81500	111.06725				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	100.85030				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.87474				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01087				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.01272				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.01287				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.92965				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.95414				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86000	113.82689	6.86000	113.80603			137,200,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.32000	243.09856	1.32000	243.06059				0.00	0	6,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.54500	105.42997	6.54500	105.41152				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.19500	108.27206	7.19500	108.25126			67,633,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.55000	109.63677	7.55000	109.61469				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.86000	109.19165	7.86000	109.16878				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.95500	109.39964	7.95500	109.37645			46,139,000,000,000.00	5,800,000,000	2,900,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.17500	96.25443	6.17500	96.23852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.10500	94.56892		6.10500	94.55330			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.65500	99.75272		5.65500	99.73731			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.17500	96.23852		6.17500	96.22262			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.94000	71.70322		6.94000	71.68971			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	52.43104		100.00000	52.33157			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	27.75241		100.00000	27.69976			0.00	0	0.00
Total for j-Bonds :										1.14e+017	9,203,367,700	81 136 549 700.00
Grand Total:										1.14e+017	9,203,604,625	81 140 506 454.00