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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2014

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 18/11/2014	Any day expiry		11.00330	11.00330		11.12380	11.12380		11.26	9,750,862.80	882	0.00
\$ / R	On 19/11/2014	Any day expiry		11.00330	11.00330		11.12380	11.12380		11.03	0.00	0	0.00
\$ / R	On 19/11/2014	Any day expiry	11.23	Put	227.13190	0.22713	116.92610	0.11693	227.132	17.34	0.00	0	3,000.00
\$ / R	On 25/11/2014	Any day expiry		11.01020	11.01020		11.13250	11.13250		10.24	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	11.45830	0.01146	5.63640	0.00564	11.458	12.14	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.04000	0.00004	0.02060	0.00002	0.040	43.51	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.01190	11.01190		11.13430	11.13430		10.47	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	164.33850	0.16434	82.89320	0.08289	164.338	11.64	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	0.29960	0.00030	0.77780	0.00078	0.300	18.18	0.00	0	500.00
\$ / R	On 27/11/2014	Any day expiry		11.01360	11.01360		11.13600	11.13600		10.47	0.00	0	0.00
\$ / R	On 27/11/2014	Any day expiry	11.20	Call	20.94100	0.02094	53.26750	0.05327	20.941	11.91	0.00	0	11,000.00
\$ / R	On 28/11/2014	Any day expiry		11.01540	11.01540		11.13780	11.13780		10.62	0.00	0	0.00
\$ / R	On 02/12/2014	Any day expiry		11.02230	11.02230		11.14490	11.14490		10.50	0.00	0	201.00
\$ / R	On 10/12/2014	Any day expiry		11.03620	11.03620		11.15900	11.15900		10.89	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.03800	11.03800		11.16080	11.16080		10.92	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.03970	11.03970		11.16260	11.16260		10.95	432,248,413.80	39,154	934,116.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.02350	0.00002	0.02170	0.00002	0.024	21.20	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.09340	0.00009	0.07770	0.00008	0.093	19.09	0.00	0	11,976.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.38010	0.00038	0.28490	0.00028	0.380	17.05	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.58260	0.00058	0.42340	0.00042	0.583	16.45	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.91400	0.00091	0.68740	0.00069	0.914	15.60	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	940.94150	0.94094	1,063.57120	1.06357	940.941	14.73	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	1.24150	0.00124	0.97120	0.00097	1.242	14.73	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	742.13120	0.74213	864.38280	0.86438	742.131	13.00	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	2.81160	0.00281	2.03160	0.00203	2.812	12.66	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	2.91760	0.00292	2.10020	0.00210	2.918	12.57	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	3.02820	0.00303	2.17160	0.00217	3.028	12.49	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	3.26470	0.00326	2.32320	0.00232	3.265	12.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	3.52360	0.00352	2.48770	0.00249	3.524	12.14	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	4.11780	0.00412	2.86030	0.00286	4.118	11.80	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	4.28430	0.00428	2.96370	0.00296	4.284	11.71	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	5.03510	0.00504	3.42410	0.00342	5.035	11.36	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	5.25200	0.00525	3.55230	0.00355	5.252	11.28	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	6.13890	0.00614	3.82600	0.00383	6.139	11.27	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	7.71090	0.00771	4.28520	0.00429	7.711	11.25	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	11.09700	0.01110	5.20450	0.00520	11.097	11.22	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	13.67640	0.01368	6.48400	0.00648	13.676	11.20	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	21.68060	0.02168	10.60540	0.01061	21.681	11.16	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	335.81700	0.33582	445.56510	0.44557	335.817	11.14	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	327.44800	0.32745	436.44460	0.43644	327.448	11.14	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	294.79950	0.29480	400.48460	0.40048	294.800	11.11	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	279.00630	0.27901	382.84720	0.38285	279.006	11.10	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	41.55090	0.04155	21.52280	0.02152	41.551	11.10	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	43.89290	0.04389	22.86330	0.02286	43.893	11.09	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	233.97790	0.23398	331.52920	0.33153	233.978	11.07	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	206.09450	0.20609	298.83270	0.29883	206.095	11.04	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	76.69030	0.07669	42.61490	0.04261	76.690	11.03	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	80.36110	0.08036	44.92680	0.04493	80.361	11.02	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	84.15360	0.08415	47.33580	0.04734	84.154	11.01	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	144.68130	0.14468	223.49770	0.22350	144.681	10.98	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	104.98130	0.10498	60.89770	0.06090	104.981	10.98	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	114.57010	0.11457	183.37790	0.18338	114.570	11.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	102.96340	0.10296	164.90130	0.16490	102.963	11.18	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	159.63440	0.15963	96.38580	0.09639	159.634	11.23	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	89.13010	0.08913	141.98640	0.14199	89.130	11.40	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	82.86930	0.08287	131.28320	0.13128	82.869	11.51	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	68.96690	0.06897	110.54100	0.11054	68.967	11.79	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	229.26690	0.22927	147.94100	0.14794	229.267	11.79	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	57.30270	0.05730	92.76590	0.09277	57.303	12.07	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	55.21090	0.05521	89.53940	0.08954	55.211	12.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	45.82560	0.04583	74.91980	0.07492	45.826	12.41	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	40.97420	0.04097	67.26380	0.06726	40.974	12.58	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	34.00880	0.03401	56.15140	0.05615	34.009	12.86	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	32.76640	0.03277	54.15530	0.05416	32.766	12.91	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	26.23290	0.02623	43.57240	0.04357	26.233	13.25	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	482.94140	0.48294	375.09670	0.37510	482.941	13.47	0.00	0	600.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	15.08030	0.01508	25.38100	0.02538	15.080	14.06	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	13.82280	0.01382	23.63530	0.02364	13.823	14.12	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	13.23190	0.01323	22.81060	0.02281	13.232	14.15	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	8.14010	0.00814	15.03190	0.01503	8.140	14.48	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	7.11940	0.00712	13.28140	0.01328	7.119	14.57	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	4.96930	0.00497	9.52880	0.00953	4.969	14.81	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	4.14760	0.00415	8.06520	0.00807	4.148	14.93	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	3.46010	0.00346	6.82470	0.00682	3.460	15.05	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	3.30670	0.00331	6.54540	0.00655	3.307	15.08	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	2.63490	0.00263	5.31080	0.00531	2.635	15.23	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	962.93490	0.96293	842.71080	0.84271	962.935	15.23	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	2.51790	0.00252	5.09340	0.00509	2.518	15.26	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	1.67210	0.00167	3.49780	0.00350	1.672	15.53	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.86750	0.00087	1.66100	0.00166	0.868	16.47	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.84230	0.00084	1.61180	0.00161	0.842	16.52	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.15690	0.00016	0.28420	0.00028	0.157	20.44	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.14010	0.00014	0.25260	0.00025	0.140	20.78	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.10240	0.00010	0.18180	0.00018	0.102	21.79	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.10190	0.00010	0.17570	0.00018	0.102	21.94	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.06600	0.00007	0.16060	0.00016	0.066	33.06	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.04490	11.04490	11.16790	11.16790		10.82	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	40.89550	0.04090	21.20590	0.02121	40.896	10.78	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	195.89500	0.19590	121.75830	0.12176	195.895	11.38	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	4.60380	0.00460	6.92460	0.00692	4.604	15.43	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.32420	0.00032	0.36070	0.00036	0.324	27.12	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.05190	11.05190	11.17490	11.17490		10.90	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	208.66090	0.20866	134.16460	0.13416	208.661	11.49	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	60.90050	0.06090	91.93930	0.09194	60.901	12.35	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	329.00050	0.32900	237.03930	0.23704	329.001	12.35	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.05910	11.05910	11.18290	11.18290		10.79	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.12940	11.12940	11.25350	11.25350		11.04	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	79.73570	0.07974	50.75180	0.05075	79.736	10.54	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.03130	0.00103	1.28570	0.00129	1.031	20.51	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.18100	11.18100	11.30580	11.30580		11.26	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	97.12270	0.09712	66.10510	0.06611	97.123	10.57	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.36450	0.00136	11.53330	0.01153	1.364	18.58	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.18290	11.18290	11.30780	11.30780		11.27	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.18480	11.18480	11.30970	11.30970		11.29	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.21770	11.21770	11.34270	11.34270		11.34	16,299,318.10	1,453	122,386.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	11.51430	0.01151	11.04910	0.01105	11.514	10.77	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	24.90650	0.02491	19.34570	0.01935	24.907	10.63	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	45.35450	0.04535	34.15220	0.03415	45.354	10.51	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	93.24800	0.09325	65.94880	0.06595	93.248	10.59	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	104.95540	0.10496	73.11360	0.07311	104.955	10.65	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	108.02600	0.10803	75.02820	0.07503	108.026	10.67	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	141.96160	0.14196	102.51200	0.10251	141.962	10.84	425,884.80	3,000	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	399.55180	0.39955	478.50690	0.47851	399.552	11.00	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	228.05710	0.22806	273.23670	0.27324	228.057	12.12	0.00	0	250.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	453.32310	0.45332	370.05830	0.37006	453.323	12.35	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	190.56620	0.19057	228.09540	0.22810	190.566	12.66	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	176.76160	0.17676	211.41340	0.21141	176.762	12.90	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	131.11740	0.13112	155.86890	0.15587	131.117	13.88	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	111.00820	0.11101	131.31370	0.13131	111.008	14.48	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	61.77850	0.06178	73.16980	0.07317	61.779	16.66	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	60.04430	0.06004	71.06940	0.07107	60.044	16.76	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	40.93850	0.04094	47.96650	0.04797	40.938	18.30	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	21.78160	0.02178	27.16110	0.02716	21.782	22.71	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.23900	11.23900	11.36400	11.36400		11.57	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	112.99010	0.11299	81.12710	0.08113	112.990	10.69	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	21.44690	0.02145	30.11370	0.03011	21.447	24.77	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.24860	11.24860	11.37370	11.37370		11.55	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	286.90990	0.28691	227.78380	0.22778	286.910	11.45	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	106.26830	0.10627	123.91580	0.12392	106.268	15.26	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.30080	11.30080	11.42610	11.42610		11.70	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	122.25970	0.12226	94.87890	0.09488	122.260	10.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	33.20600	0.03321	42.27320	0.04227	33.206	24.93	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.35690	11.35690	11.48260	11.48260		11.87	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	128.97080	0.12897	105.90350	0.10590	128.971	10.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	39.47770	0.03948	48.43360	0.04843	39.478	24.73	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.38810	11.38810	11.51430	11.51430		12.09	113,881.00	10	28,436.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	120.98360	0.12098	98.25070	0.09825	120.984	10.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	125.52510	0.12553	102.04310	0.10204	125.525	10.79	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	200.82410	0.20082	157.39690	0.15740	200.824	11.03	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	209.34960	0.20935	164.75910	0.16476	209.350	11.08	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	245.39400	0.24539	196.16730	0.19617	245.394	11.28	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	254.88230	0.25488	204.50300	0.20450	254.882	11.33	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	359.76770	0.35977	298.24740	0.29825	359.768	11.84	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	418.62750	0.41863	351.87720	0.35188	418.628	12.09	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	124.42230	0.12442	139.84130	0.13984	124.422	17.18	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	109.56140	0.10956	122.76740	0.12277	109.561	17.83	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	96.40950	0.09641	107.67250	0.10767	96.410	18.53	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.41530	11.41530	11.54200	11.54200		12.13	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	142.12660	0.14213	115.97240	0.11597	142.127	10.80	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	42.30280	0.04230	51.93100	0.05193	42.303	24.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.47950	11.47950	11.60740	11.60740		12.47	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	154.47900	0.15448	125.40250	0.12540	154.479	11.01	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	54.69370	0.05469	64.47920	0.06448	54.694	24.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.53650	11.53650	11.66560	11.66560		12.63	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	160.87360	0.16087	132.84860	0.13285	160.874	11.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	58.57830	0.05858	66.63840	0.06664	58.578	24.44	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.57310	11.57310	11.70300	11.70300		12.66	2,314,620.00	200	4,085.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	110.86140	0.11086	89.73670	0.08974	110.861	11.15	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,091.83820	1.09184	1,199.60270	1.19960	1,091.838	11.14	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	218.68040	0.21868	182.84460	0.18284	218.680	11.17	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	800.11520	0.80012	891.53340	0.89153	800.115	11.22	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	406.86110	0.40686	447.56340	0.44756	406.861	14.00	0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	307.64280		0.30764		336.64140	0.33664	307.643	15.45	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	233.02750		0.23303		254.20460	0.25420	233.028	16.98	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	167.29880		0.16730		167.34690	0.16735	167.299	22.39	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.60150		11.60150		11.73210	11.73210		12.81	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	168.29780		0.16830		139.82290	0.13982	168.298	11.18	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	68.52930		0.06853		78.38450	0.07838	68.529	24.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.66240		11.66240		11.79450	11.79450		12.96	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	174.01380		0.17401		146.15960	0.14616	174.014	11.25	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	77.84120		0.07784		90.38660	0.09039	77.841	24.28	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.71970		11.71970		11.85290	11.85290		13.10	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	178.37700		0.17838		150.41040	0.15041	178.377	11.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	74.45380		0.07445		86.08420	0.08608	74.454	24.14	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.75370		11.75370		11.88670	11.88670		13.24	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	226.00770		0.22601		192.88620	0.19289	226.008	11.46	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,029.70770		1.02971		1,129.58620	1.12959	1,029.708	11.46	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	995.95340		0.99595		1,094.18980	1.09419	995.953	11.49	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	345.88330		0.34588		372.79360	0.37279	345.883	16.78	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.77490		11.77490		11.90780	11.90780		13.24	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	183.02780		0.18303		154.80610	0.15481	183.028	11.39	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	73.08570		0.07309		79.32210	0.07932	73.086	24.07	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.03970		11.03970		11.16260	11.16260		10.95	176,635.20	16	1,729.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.21770		11.21770		11.34270	11.34270		11.34	224,354.00	20	438.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	26,703.63530		0.26704		32,339.79320	0.32340	26,703.635	11.65	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.38810		11.38810		11.51430	11.51430		12.09	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.57310		11.57310		11.70300	11.70300		12.66	115,731.00	10	25.00
£ / R	On 02/12/2014	Any day expiry			17.24850		17.24850		17.25100	17.25100		10.47	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	140.30270		0.14030		0.00000	0.00000	140.303	10.47	1,048,200.00	6,000	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.27490		17.27490		17.45080	17.45080		10.61	10,244,015.70	593	47,766.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	230.60430		0.23060		143.91500	0.14392	230.604	10.77	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	294.01190		0.29401		186.95700	0.18696	294.012	10.92	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,231.49560		1.23150		1,059.29160	1.05929	1,231.496	13.81	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	1.69300		0.00169		2.89650	0.00290	1.693	16.59	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	1.15570		0.00116		2.07140	0.00207	1.156	16.93	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.39500		17.39500		17.57210	17.57210		10.60	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	915.41460		0.91541		777.10710	0.77711	915.415	12.03	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,162.91430		1.16291		1,013.77060	1.01377	1,162.914	12.48	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,282.04470		1.28204		1,127.28330	1.12728	1,282.045	12.69	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	3.75320		0.00375		4.47140	0.00447	3.753	18.43	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	3.86180		0.00386		4.35860	0.00436	3.862	21.08	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	3.86780		0.00387		4.35980	0.00436	3.868	21.16	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.53960		17.53960		17.71800	17.71800		11.47	30,185,651.60	1,721	6,721.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	215.77060		0.21577		159.07370	0.15907	215.771	11.06	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	115.79960		0.11580		150.32950	0.15033	115.800	13.83	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	64.93780		0.06494		86.09560	0.08610	64.938	14.82	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.79120		17.79120		17.97140	17.97140		12.15	0.00	0	1,842.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.06600		18.06600		18.25130	18.25130		12.73	21,679,200.00	1,200	695.00

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		0.09468	0.09468		0.09584	0.09584		14.45	0.00	0	15,513.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09634	0.09634		0.09751	0.09751		13.58	0.00	0	50.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.09792	0.09792		0.10000	0.10000		14.72	0.00	0	0.00
€ / R	On 26/11/2014	Any day expiry		13.77980	13.77980		13.87820	13.87820		10.42	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future		13.81550	13.81550		13.91440	13.91440		10.63	9,933,344.50	719	73,731.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	117.11130	0.11711	81.17730	0.08118	117.111	10.78	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	260.59840	0.26060	194.77430	0.19477	260.598	11.13	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	383.56810	0.38357	306.17670	0.30618	383.568	11.55	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	1.98970	0.00199	2.90780	0.00291	1.990	15.50	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	1.39930	0.00140	2.05770	0.00206	1.399	16.13	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	1.15000	0.00115	1.71840	0.00172	1.150	16.48	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		14.04780	14.04780		14.14860	14.14860		10.96	1,404,780.00	100	34,718.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	225.02340	0.22502	191.69070	0.19169	225.023	10.59	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	322.88650	0.32289	280.22810	0.28023	322.887	10.89	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	333.73140	0.33373	290.14080	0.29014	333.731	10.92	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	120.36690	0.12037	142.61550	0.14262	120.367	13.45	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	114.34310	0.11434	135.67040	0.13567	114.343	13.58	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	90.95270	0.09095	108.60810	0.10861	90.953	14.20	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	88.35870	0.08836	105.59500	0.10559	88.359	14.28	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	84.23970	0.08424	100.80630	0.10081	84.240	14.41	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	73.37030	0.07337	88.80310	0.08880	73.370	14.75	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future		14.27170	14.27170		14.37320	14.37320		11.49	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future		14.52050	14.52050		14.62660	14.62660		12.19	1,524,652.50	105	273.00
€ / R	On 11/12/2015	Foreign Exchange Future		14.76780	14.76780		14.87740	14.87740		12.79	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	311.61450	0.31161	286.29810	0.28630	311.615	11.14	57,337.07	184	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	383.95490	0.38395	413.63140	0.41363	383.955	15.98	141,295.40	368	6,076.00
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		540.75000	540.75000		538.15000	538.15000			0.00	0	0.00
AL12	On 07/05/2015	Index Future		549.52000	549.52000		546.88900	546.88900			0.00	0	0.00
AL37	On 05/02/2015	Index Future		451.60000	451.60000		450.77300	450.77300			0.00	0	116.00
AL37	On 07/05/2015	Index Future		458.92500	458.92500		458.09300	458.09300			0.00	0	0.00
AL7T	On 05/02/2015	Index Future		535.19500	535.19500		533.65300	533.65300			0.00	0	3.00
AL7T	On 07/05/2015	Index Future		543.87600	543.87600		542.31900	542.31900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future		488.16100	488.16100		486.51300	486.51300			0.00	0	654.00
ALBI	On 07/05/2015	Index Future		496.07900	496.07900		494.41400	494.41400			0.00	0	0.00
ALBI	On 06/08/2015	Index Future		504.56600	504.56600		502.87700	502.87700			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry		9.59870	9.59870		9.68000	9.68000			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future		9.61960	9.61960		9.70170	9.70170		8.11	4,819,419.60	501	12,268.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	28.25430	0.02825	17.62990	0.01763	28.254	9.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	208.40190	0.20840	145.70030	0.14570	208.402	9.18	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	5.84890		0.00585	10.61920	0.01062		5.849	10.52	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.20340		0.00020	0.36610	0.00037		0.203	14.89	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.16040		0.00016	0.28860	0.00029		0.160	15.13	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.70310		9.70310	9.78570	9.78570			8.83	407,530.20	42	15,297.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.78760		9.78760	9.86920	9.86920			10.07	0.00	0	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.88230		9.88230	9.96480	9.96480			10.72	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.75480		9.75480	9.85580	9.85580			9.74	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.88780		9.88780	9.99020	9.99020			9.50	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			1.90060		1.90060	-4.20540	-4.20540				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			843.87710		843.87710	964.38640	964.38640				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			943.67840		943.67840	1,064.27240	1,064.27240				0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			337.38550		337.38550	-266.64810	-266.64810				0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			745.64130		745.64130	867.07370	867.07370				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			1.87550		1.87550	48.73950	48.73950				0.00	0	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.49980		11.49980	11.57670	11.57670			11.37	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.70190		11.70190	11.78030	11.78030			12.03	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80150		1.80150	1.81850	1.81850			10.36	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81510		1.81510	1.83240	1.83240			10.55	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.97981		124.97981	124.97799	124.97799				0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.51159		125.51159	125.51242	125.51242				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

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 05/02/2015	Bond Future		9.36124	86.80011		9.42397	86.32279			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.43694	84.42049		9.50138	83.93712			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.50489	85.88168		9.57121	85.39080			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		486.03100	486.03100		484.55200	484.55200			0.00	0	409.00
GOVI	On 07/05/2015	GOVI		493.91400	493.91400		492.42100	492.42100			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		502.36400	502.36400		500.85000	500.85000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		119.08035	119.08035		119.07992	119.07992			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		121.02724	121.02724		121.02937	121.02937			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future		126.87384	126.87384		126.87338	126.87338			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future		128.94817	128.94817		128.95025	128.95025			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future		129.56549	129.56549		129.56462	129.56462			0.00	0	5,489.00
I2046	On 07/05/2015	Bond Future		130.31290	130.31290		130.31493	130.31493			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future		139.25553	139.25553		139.25484	139.25484			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future		141.53234	141.53234		141.53443	141.53443			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		225.96800	225.96800		225.96800	225.96800			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		229.66000	229.66000		229.66500	229.66500			0.00	0	80.00
IGOV	On 06/08/2015	Index Future		233.61700	233.61700		233.62300	233.62300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		612.25900	612.25900		612.26000	612.26000			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		622.31300	622.31300		622.31700	622.31700			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		6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.17000	93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.24000	93.76000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.27000	93.73000		6.27000	93.73000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.45000	93.55000		6.47000	93.53000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.59000	93.41000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.74000	93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.86000	93.14000		6.88000	93.12000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.96000		93.04000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.08000		92.92000		7.10000	92.90000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12200		0.12200		0.12380	0.12380		13.00	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06370		0.06370		0.06430	0.06430		17.75	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06020		0.06020		0.06080	0.06080			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.25140		1.25140		1.24650	1.24650			0.00	0	110.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.25230		1.25230		1.24740	1.24740			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.25320		1.25320		1.24830	1.24830			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.85380		121.63084		7.90097	121.22348		7.58	67,870,008.72	558	43,313.00
R186	On 05/02/2015	Bond Future	8.45	Put	262.76000		0.26276		321.41000	0.32141	262.760	7.80	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.50	Put	217.51000		0.21751		268.04000	0.26804	217.510	7.82	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	25.50000		0.02550		33.94000	0.03394	25.500	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.89977		123.60494		7.94834	123.19364		7.79	0.00	0	0.00
R186	On 06/08/2015	Bond Future			7.93456		120.44326		7.98479	120.02587		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future			7.95089		122.63622		8.00276	122.21257		7.97	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,070.13000		1.07013		1,156.00000	1.15600	1,070.130	8.31	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			288.71771		288.71771		288.71687	288.71687			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.43767		293.43767		293.44281	293.44281			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.94092		235.94092		235.93990	235.93990			0.00	0	50,593.00
R202	On 07/05/2015	Bond Future			239.79820		239.79820		239.80195	239.80195			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.60238		104.35990		7.65510	104.04563		5.84	0.00	0	10,319.00
R2023	On 07/05/2015	Bond Future			7.64498		102.12864		7.69959	101.81145		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.67430		103.89591		7.73118	103.57417		6.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	246.85000		0.24685		278.64000	0.27864	246.850	6.73	0.00	0	911.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015		Bond Future		6.60383	107.22526	6.65402	107.10468		1.88	28,307,468.64	264	13,903.00
R203	On 05/02/2015	7.69	Call	2,572.52000	2.57252	2,452.88000	2.45288		2,572.520	2.06	0.00	0	55.00
R203	On 07/05/2015		Bond Future		6.60692	104.79819	6.66197	104.67787		1.93	0.00	0	0.00
R203	On 06/08/2015		Bond Future		6.55770	106.61189	6.61945	106.49048		1.83	0.00	0	0.00
R203	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015		Bond Future		8.26557	97.95938	8.31768	97.52484			0.00	0	4,658.00
R2030	On 07/05/2015		Bond Future		8.31689	99.54985	8.37036	99.11038			0.00	0	0.00
R2030	On 31/01/2030		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015		Bond Future		8.42319	101.44164	8.48555	100.88992			0.00	0	11.00
R2032	On 07/05/2015		Bond Future		8.47479	98.93230	8.53878	98.37370			0.00	0	0.00
R2032	On 06/08/2015		Bond Future		8.51778	100.64480	8.58358	100.07745			0.00	0	0.00
R2032	On 31/03/2032		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015		Bond Future		8.54010	99.83541	8.60233	99.22753			0.00	0	13,849.00
R2037	On 07/05/2015		Bond Future		8.59144	101.45638	8.65520	100.84083			0.00	0	500.00
R2037	On 06/08/2015		Bond Future		8.63609	98.95250	8.70159	98.32717			0.00	0	0.00
R2037	On 31/01/2037		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015		Bond Future		6.92478	104.69516	6.96826	104.54696		2.93	0.00	0	10,787.00
R204	On 07/05/2015		Bond Future		6.95525	106.39438	7.00153	106.24599		2.97	0.00	0	0.00
R204	On 06/08/2015		Bond Future		6.95770	104.19671	7.00762	104.04676		3.08	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	84.58000	0.08458	95.72000	0.09572		84.580	3.30	0.00	0	699.00
R204	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015		Bond Future		8.63372	101.46739	8.69076	100.86057			0.00	0	5,842.00
R2044	On 07/05/2015		Bond Future		8.68375	103.11486	8.74214	102.50040			0.00	0	0.00
R2044	On 06/08/2015		Bond Future		8.72754	100.51440	8.78745	99.89029			0.00	0	0.00
R2048	On 05/02/2015		Bond Future		8.62465	105.29578	8.68171	104.67072			0.00	0	40,123.00
R2048	On 07/05/2015		Bond Future		8.67054	102.57337	8.72891	101.94036			0.00	0	0.00
R2048	On 06/08/2015		Bond Future		8.70969	104.34852	8.76953	103.70542			0.00	0	0.00
R2048	On 28/02/2048		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015		Bond Future		7.17306	100.82762	7.22128	100.63018		3.86	0.00	0	36,307.00
R207	On 07/05/2015		Bond Future		7.21526	102.46437	7.26602	102.26585		3.94	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	2,390.27000	2.39027	2,243.44000	2.24344		2,390.270	4.07	0.00	0	66.00
R207	On 06/08/2015		Bond Future		7.23658	100.59339	7.29052	100.39238		4.11	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,839.55000	1.83955	1,723.58000	1.72358		1,839.550	4.10	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.35458		99.51187		7.40240	99.28358		4.73	0.00	0	52,035.00
R208	On 07/05/2015	Bond Future			7.39582		97.72670		7.44569	97.49680		5.02	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.42029		99.41802		7.47266	99.18508		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	164.13000		0.16413		184.70000	0.18470	164.130	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.41754		97.82444		7.47257	97.58820		4.98	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	504.89000		0.50489		550.57000	0.55057	504.890	5.29	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.45701		80.70630		8.51911	80.20317		11.48	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.50250		78.86785		8.56604	78.35823		12.42	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.54032		80.23294		8.60544	79.71527		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	525.13000		0.52513		590.27000	0.59027	525.130	13.38	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.59578		177.59578		177.59498	177.59498			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.42138		178.42138		178.42433	178.42433			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			132.74584		132.74584		132.74815	132.74815			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.91628		134.91628		134.92138	134.92138			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future			137.91784		137.91784		137.91767	137.91767			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future			140.17283		140.17283		140.17557	140.17557			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.32176		91.55402		8.37382	91.13692		9.85	0.00	0	21,796.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.36859		89.49481		8.42192	89.07281		10.64	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.40730		91.04349		8.46209	90.61504		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 05/02/2015	Bond Future	8.55823		81.58138		8.62035	81.05303		12.05	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future	8.60257		79.61360		8.66610	79.07826		13.06	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.64011		80.99127		8.70518	80.44753		13.36	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	20,626.80000	20,626.80000			20,814.78000	20,814.78000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.94900	4.94900			4.98910	4.98910		5.14	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.92560	4.92560			4.96520	4.96520		6.27	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72670	1.72670			1.73990	1.73990		18.58	0.00	0	13.00

Total for Derivatives : **639,292,604.63** **57,100** **3976708.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000			0.00000	100.96036			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.78000	101.65601			6.78000	101.63771			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000			0.00000	101.18517			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.11000	105.68515			8.11000	105.66194			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000			0.00000	100.75072			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.82000	104.17161			8.82000	104.14691			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000			0.00000	99.90069			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000			0.00000	99.97913			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.97500	97.75625			8.97500	97.73293			0.00	0	500,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.50264			100.00000	0.03021			0.00	0	37,000,000,000.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.02912			10.84000	99.99995			0.00	0	13,000,000,000.00
AB06	On 27/03/2015	Spot Bond	6.90000	101.62928			6.90000	101.61052			1,656,000,000,000.00	240,000,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.93090				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.41000	104.56604	8.41000	104.54224				8,410,000,000,000.00	1,000,000,000	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	128.40938	2.31000	277.23296				291,060,000,000.00	126,000,000	63,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.22612				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.87018				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.34113				0.00	0	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.39348				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.42822				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.85547				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59091				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.27767				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	96.01682	100.00000	95.76807				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	172.66451	2.05000	172.63406				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.07046	2.76000	165.03826				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.91813	2.17000	175.88662				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.44789	1.82000	185.41637				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.60625	79.15328	7.60625	79.13738				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.60625	79.15328	7.60625	79.13738				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29487				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.88667			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.76981			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	6.90500		103.78598		6.90500	103.76646			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.04109			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.07000		107.47768		7.07000	107.45706			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76207			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	2.63500		94.96875		2.63500	108.74602			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.42000		102.41377		2.42000	161.11100			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		118.38341		2.35000	216.42110			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.21000		92.85468		9.21000	93.38428			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.40178			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	102.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.07112		9.63000	109.05229			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	9.25500		113.31626		9.25500	113.28825			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.52500		92.37550		8.52500	92.35432			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	9.35000		112.59471		9.35000	112.56660			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	101.54373			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.43200			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.76000		107.85485		7.76000	107.83217		22,504,000,000,000.00	2,900,000,000	1,605,300,000.00	
ABS11	On 09/04/2021	Spot Bond	8.53000		105.45603		8.53000	105.43184		8,530,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.73000		101.14736		6.73000	101.12925		1,346,000,000,000.00	200,000,000	200,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.56000		98.22146		8.56000	102.28866		10,956,800,000,000.00	1,280,000,000	825,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.45000	97.13629		9.45000	97.11151			29,956,500,000,000.00	3,170,000,000	1,710,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.63500	103.80297		7.63500	103.78149			0.00	0	16,500,000.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	221.88807		2.12000	281.08217			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.46000	128.15085		1.46000	130.98817			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000	130.75121		2.11000	133.35396			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00472		100.00000	0.00470			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	63.95063		100.00000	63.79571			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.23000	104.17773		11.23000	104.14630			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.40024		100.00000	6.38457			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00034			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.14842		100.00000	38.05499			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.44056		11.00000	66.42156			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.41499		100.00000	24.35519			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41853			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55166			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35915			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39927			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.59498			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.59498			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.60995			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.60995			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.58001			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.62946			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.37955			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22378			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.37523			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.41511			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.43110			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.39903			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32707			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.96000	105.90423		8.96000	105.87845			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.54953			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.20655			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	86.56043			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	172.03945			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	172.06980			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.35907			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35221			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.75933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35092			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.15695			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.06897			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.35820			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03975			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.64845			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.36390			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.47643			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20998			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18265			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23569			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33521			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27900			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21480			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23248			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.72345		10.23000	101.69541			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24998			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22284			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.24843			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.05000	106.87058		9.05000	106.84475			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33033			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.17782		1.75000	117.25034			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39223			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30110			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.34093			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26125			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.66384			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39936			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.01335			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24689			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39517			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.33297			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30216			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.37022			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.39107			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66562			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.92009			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.39597			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.39597			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46830			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47478			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.46225			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46830			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.53546			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.42327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.40464			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.11605			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.99491			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22935			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21819			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24849			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27091			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30110			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23095			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22935			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.34465			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.27434			0.00	0	30,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45672			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.44527			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.20637			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.12467		100.00000	21.07350			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.05352		100.00000	13.01232			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.97962			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.97756			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.97619			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64946			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.71236			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.79612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.61946			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.54500		99.32603		7.54500	99.30582			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.79378			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.92109			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42000		102.13644		8.42000	102.11316			47,488,800,000,000.00	5,640,000,000	4,439,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.35000		114.08738		9.35000	114.05874			0.00	0	1,099,600,000.00
AIR03	On 09/03/2016	Spot Bond	7.08500		106.77243		7.08500	106.75190			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.95000		106.31537		8.95000	101.67498			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.28165		100.00000	12.25432			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.72000		106.99808		9.72000	101.98207			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.67000		165.44184		2.67000	165.40987			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.63442			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.35422			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.41609			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.19396			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.52128			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	101.30563			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.77275			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18853			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.26125			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50414			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.76120			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	99.56500			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	101.59320			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.65455			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.60000	131.54937		2.60000	298.93580			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	94.08709			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.22920			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79214			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	97.64316			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	91.49491			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.77211			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82798			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.21773			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.61500	163.39362		2.61500	208.47117			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	25.27132		100.00000	25.11172			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	14.90230		100.00000	14.75200			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	15.00755		100.00000	14.85620			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	14.53392		100.00000	14.38733			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.14957			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13359			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10784			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.52000	105.48907		8.52000	105.46489			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93623			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46809			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.74260			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.14462			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.87645			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.10000	106.50811		9.10000	106.48222		18,200,000,000,000.00	2,000,000,000	1,226,700,000.00	
BAW2	On 02/10/2015	Spot Bond		7.31000	105.16414		7.31000	105.14340			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	34.87751		100.00000	34.72414			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.17931			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.36000	105.29506		8.36000	105.27137			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.94581	103.41665		10.94581	102.88072			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.00039	101.89129		11.00039	101.81327			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.02623	101.85458		11.02623	101.78930			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53022			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.05162	101.91338		11.05162	101.75101			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.63700	102.02277		11.63700	102.00381			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56478			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56478			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.19581	101.34934		11.19581	101.39359			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.14378	102.64892		11.14378	101.84188			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.00039	101.89129		11.00039	101.81327			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.02167	102.35968		11.02167	102.02008			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.17928	97.92774		10.17928	101.63134			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48882			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46609			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46609			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	10.53098	101.42940		10.53098	101.43292			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.13500	101.45703		11.13500	101.42675			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42513			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.06000	75.23114		11.06000	99.38400			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	101.35765			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.32900		9.28000	101.27951			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.44562			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.92000	71.92466		10.92000	101.74975			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40465			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43879			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43879			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	101.38825			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.46090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.46090			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.39099			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41289			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.46099			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07410			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.15025			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.94581	103.80279		13.94581	103.28135			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.10700	102.60263		15.10700	102.57810			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.96924	102.46502		13.96924	102.27229			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.88089			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.88089			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.88089			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.94862			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.64323			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.17130		100.00000	23.12734			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.20237		100.00000	21.15101			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.29654		100.00000	19.24980			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.91145		100.00000	11.88259			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.91145		100.00000	11.88259			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.40150		100.00000	14.36662			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.47866		100.00000	12.44843			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.58738			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.81337			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86112			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.12201		100.00000	8.10212			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.12201		100.00000	8.10212			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	80.21978		100.00000	100.00000		2,790,000,000,000,000.00	27,900,000,000	27,900,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.02000	104.67282		2.02000	181.60420			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.87000	99.36048		7.87000	159.21096			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.87000	100.67457		7.87000	159.50987			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.25500	99.66355		8.25500	99.64141			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.63917			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.52000	99.89804		7.52000	99.87768		1,504,000,000,000.00	200,000,000	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55573			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62393			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63610			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67664			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71715			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83013			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.60916		100.00000	22.55439			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	100.43855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44703			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44986			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48378			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.52894			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.12096		100.00000	22.06737			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.12096		100.00000	22.06737			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32963			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.42857			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45555			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.91000		103.45840		7.91000	103.43624			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.53647			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68016			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.81835		100.00000	15.77961			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.81835		100.00000	15.77961			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	100.00000		9.50264		100.00000	9.46085			0.00	0	37,000,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.84000		100.02825		10.84000	99.99908			0.00	0	13,000,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.79205			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.04624			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.23000		68.99551		8.23000	105.80221		36,212,000,000,000.00	4,400,000,000	4,630,200,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.61400			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.60595			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.98507			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.98020			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98175			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98085			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.97921			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.97236			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.96219			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	63.92044		100.00000	63.76390			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.57704			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59330			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.83149			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81192			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.64521			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.61581			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.91706			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.81413			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.72863			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.04904		100.00000	27.98110			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34270			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.01989			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.06000	109.54249		9.06000	109.51568			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.11219			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.96000	102.51666		8.96000	102.49184			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.12000	99.96117		12.12000	99.92868			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.49218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.08000	105.02184		11.08000	104.99107			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.10229			0.00	0	260,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.95000	101.14966		8.95000	101.12520			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.41254			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.52000	101.01731		11.52000	100.98657			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99662			0.00	0	30,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.92937			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.29090			0.00	0	320,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.85000	94.74776		9.85000	94.72260			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.72000	121.50736		9.72000	121.47585			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000	114.92116		10.00000	114.89053			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.88000	117.23444		8.88000	117.20630			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.29581			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.26000	102.72814		11.26000	102.69706			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.17701			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.23760			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29158			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50601			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.72404			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.26945			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.95066			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25398			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.30208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35748			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00032			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00031			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00035			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14115			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35918			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.09196			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.90693		10.11000	103.87909			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95387			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.46183		2.76000	121.43817			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	118.57538		3.14000	121.37008			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.84813		8.25000	101.82539			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.81000	128.97144		2.81000	123.09484			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.55451		2.40000	120.78939			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.89456			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.33500	101.12537		8.33500	101.10268			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.66151			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.67824			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.38500	101.19788		8.38500	101.17504			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.38500	101.19788		8.38500	101.17504			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.43500	104.35750		8.43500	104.33394			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39128			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.52925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.76752			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.76752			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12394			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40988			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92272			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91756			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.23461		9.35000	102.20923			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.23461		9.35000	102.20923			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90326			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90299			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	101.47740			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29994			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36443			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36782			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29994			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29994			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35392			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.16651			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76091			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.27357			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.27357			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.27357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.66168				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.85000	104.30536	8.85000	104.28041				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.33164				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57583				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66599				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65824				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71827				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92218				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.88320				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90042				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.44198				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.63833				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45861				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24989				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24530				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.60646				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.26453				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60911				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38074				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.79772				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26781				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36581				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14885				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.48273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26782			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26782			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25439			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.79801			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.15965			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.15654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.84228			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.27725			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.48686			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.14184			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.49000	96.68664		10.49000	95.10169			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.01000	96.08175		11.01000	96.59725			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19957			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.48738			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.13868			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58557			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.47437			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.44926		8.80500	100.47720			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.59132			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	122.81434			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.36801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39190			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.48420			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42343			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81787			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96833			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.50694			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.55177			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19957			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50968			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.71773			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20643			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95633			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.61568			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24678			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.43965			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50479			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.21843			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17215			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.48688			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.76104			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.89947			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.44684			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56718			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.19425			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.19094		10.55000	101.68977			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.67000	106.50799		9.67000	107.02441			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.28708			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.34804			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.81000	107.96486		11.81000	108.58814			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.37479			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.84000	108.35703		11.84000	108.25547			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.27000	107.80818		10.27000	107.72019			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.37479			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.54888			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.57959			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.45716			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.48420			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25029			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.15000	105.11656		9.15000	105.03864			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47573			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.44443			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.77645		10.55000	101.74755			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	101.85091		11.00000	99.17560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.60775			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.46830			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60685			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.60000	104.53520		11.60000	104.43756			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.60818			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	92.19228			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.39668			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.35123			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86763			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68570			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56249			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.76501			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.59532			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.70444		7.01000	40.31547			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	167.05350			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	8.25500	99.66355		8.25500	143.06644			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.87000	36.14508		7.87000	159.21096			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.87000	36.57524		7.87000	159.50987			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.60536			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.55068			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94643			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.40729			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31744			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33514			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93252			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33297			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58557			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.21499			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.27719			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.26922			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.27719			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.86314			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.86081			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		107.15081		8.87000	105.48252			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.31000		106.22754		8.31000	106.20392		12,465,000,000,000.00		1,500,000,000	1,002,800,000.00
COJ05	On 05/06/2023	Spot Bond	9.79000		119.38605		9.79000	119.35487			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.11000		107.53517		8.11000	107.51181			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.36000		108.40402		9.36000	108.37663			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.45000		109.10512		9.45000	109.07759			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.80000		97.32670		9.80000	97.30112			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.60000		98.52260		10.60000	98.49465			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.60000		96.26128		10.60000	96.23411			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.85054			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.69914			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68974			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.90435			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.23380			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62877			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.12500	100.12785		11.12500	103.53746			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.32046		100.00000	13.28784			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.59258		100.00000	4.57809			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.58350		100.00000	13.54063			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.49387			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.63500	99.91633		7.63500	99.01658			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91251			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37108			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	48.40316		100.00000	48.03984			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51875			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.94391			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.11810			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.42569			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.04531			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	98.14167			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.71455			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.94648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.92849			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.49215			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45910			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.35000		107.22453		8.35000	107.20056			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.18500		110.41580		7.18500	110.39451			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.14500		108.15262		8.14500	108.12916		23,946,300,000,000.00	2,940,000,000	1,518,300,000.00	
DV23	On 27/02/2023	Spot Bond	8.85000		108.95300		8.85000	108.92737		19,021,273,140,000.00	2,149,296,400	1,466,796,400.00	
DV24	On 18/02/2024	Spot Bond	9.08000		106.23582		9.08000	106.21019			0.00	0	65,000,000,000.00
DV29	On 18/02/2029	Spot Bond	9.27000		109.06903		9.27000	109.04218		5,562,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.32622			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.23276			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06726			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95688			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.22292			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	100.00000		35.35534		100.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14687			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20914			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02536			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.63000		130.79022		7.63000	130.76360		30,520,000,000,000.00	4,000,000,000	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.76136			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.20000	102.87725		0.20000	136.82044			480,000,000,000.00	2,400,000,000	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	123.28017		2.06000	123.25837			4,944,000,000,000.00	2,400,000,000	6,405,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000	110.74953		2.07000	110.72991			3,519,000,000,000.00	1,700,000,000	7,700,000,000.00
EL30	On 29/07/2030	Spot Bond	2.08000	111.71592		2.08000	111.69620			6,448,000,000,000.00	3,100,000,000	18,650,000,000.00
EL31	On 02/06/2031	Spot Bond	2.20000	102.87326		2.20000	102.85474			14,740,000,000,000.00	6,700,000,000	28,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.25000	108.99300		9.25000	108.96623			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.10000	109.71758		9.10000	109.69062			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.65000	102.90635		9.65000	102.87956			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.89500	94.67803		9.89500	96.72662			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.04500	105.71129		10.04500	103.90865			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07284			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.83170			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41828			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.29644			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.28508			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.06749			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27015			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	100.00000	71.87279		100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	64.19710		100.00000	63.99447			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	87.27818		100.00000	87.08379			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.58701		3.00000	129.58206			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.09000	106.04402		11.09000	106.01292			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.40547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.34991			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22602			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.50000	98.60820		9.50000	98.58306			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.00301			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.86309			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.01498			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.01901			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.36941			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.05888			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.06127			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.05841			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.06039			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00942			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00860			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.10000	102.23045		7.10000	102.21086		2,840,000,000,000.00	400,000,000	200,000,000.00	
ES18	On 20/04/2018	Spot Bond		7.46000	106.10687		7.46000	106.08552		238,785,762,884,000.00	32,008,815,400	20,914,915,400.00	
ES23	On 25/01/2023	Spot Bond		8.23000	113.59553		8.23000	113.57064		264,420,740,833,000.00	32,128,887,100	17,004,154,600.00	
ES26	On 02/04/2026	Spot Bond		8.58000	95.82917		8.58000	95.80707		101,737,426,362,000.00	11,857,508,900	3,217,508,900.00	
ES33	On 15/09/2033	Spot Bond		9.28500	85.62909		9.34500	85.14448		1,520,745,878,191,500.00	63,785,231,900	52,149,231,900.00	
ES42	On 25/04/2042	Spot Bond		9.42500	91.58895		9.42500	91.56577		493,870,000,000,000.00	52,400,000,000	21,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.02033			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92100			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.71098			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.17900			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	100.00000	8.83883		100.00000	100.00000				0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.47472			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.35205			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.83314			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	100.00000	35.35534		100.00000	100.00000				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.74537		100.00000	10.71934				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.45752		100.00000	10.43218				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.39250			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.95073			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.55429			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.66209			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.02000	101.79695		9.02000	101.77242				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.34293			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34285			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.53482			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.01154			0.00	200,000,000	300,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.81861			0.00	0	1,500,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.84881			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.85000	105.71290		9.85000	105.37499				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.72000	109.13874		10.72000	109.10761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48743			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		132.48878		2.11000	133.35396			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.90821		2.15000	280.47010			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000		105.00194		2.35000	111.59576			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.40000		102.64384		2.40000	161.47302			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		120.24805		2.24000	219.83057			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.34000		107.25826		7.34000	107.23691			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.78600		63.65360		7.78600	63.03708			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45100		40.77383		9.45100	39.88454			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		39.46742		9.69000	38.56509			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		78.32618		100.00000	78.15846			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		80.63824		100.00000	80.47434			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.20805			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.56781			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35923			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49082			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.02069		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.02069		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46830			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	101.39986			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond			6.00000	100.01663			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond			0.00000	101.88891			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond			0.00000	101.83347			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond			100.09221	19.11193			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond			0.00000	101.31226			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond			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
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.00008			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.45864			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	101.47471			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.34794			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.37279			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.79385			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.34890			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.93917		13.22500	58.91810			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27240			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27400			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.87246			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.33137			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.58000	96.55040		3.58000	99.86785			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.38871			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.38871			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.97647			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19957			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.41498			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.27878			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.35639			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.49534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.21033				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.35270				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.58773				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.71455				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.36005				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.68025				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26443				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.37279				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.37279				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.32968				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03307				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.08899				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21411				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.86147				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.44920				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84481				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19604				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.82202				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.82424				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75694				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68799				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75694				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68523				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.31710				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	100.46984		8.75000	97.75080			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.18700			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.61057		100.00000	9.58023			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	8.78091		100.00000	8.75319			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.22227			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.49148		100.00000	1.48375			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.14369			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	23.00585		100.00000	22.83317			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.28606			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	0.43103		100.00000	0.42524			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	21.03843		100.00000	20.88052			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.28603			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	9.82209		100.00000	9.74837			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.28532			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.27099			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.35459			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.33295			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.92000	99.43953		2.92000	126.56653			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20658			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20389			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20389			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	100.00000	1.57432		100.00000	1.56250			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46341			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.45543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.66227			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52424			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		117.12892		3.45000	122.33932			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.48109			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.49553			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.50000		107.68769		3.50000	121.94894			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.48000		105.30257		3.48000	122.10492			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.78000		102.13368		2.78000	127.38581			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.85000		101.40335		2.85000	134.64041			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58744			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29494			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47150			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.22397			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.70878			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64789			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40942			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40782			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.53005			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.28468			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.56392	100.00000	100.00000	10.53806			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.57941	100.00000	100.00000	25.51676			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.60755	100.00000	100.00000	59.42146			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.02194	100.00000	100.00000	16.96820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.07953	6.07953	100.00000	6.00298				2,375,000,000,000,000.00	23,750,000,000	23,750,000,000.00
FRI15	On 14/03/2015	Spot Bond	4.92000	151.26551	151.26551	4.92000	151.22723				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.10716				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.68400				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.74630				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.06500				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.97248				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.01666				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.77176				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800	84.01838	84.01838	1.92800	107.58180				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000	104.07918	104.07918	2.36000	136.68297				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.60183				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.81082	100.81082	10.38000	100.78275				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.81082	100.81082	10.38000	100.78275				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.50431				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000	101.59717	101.59717	2.50000	110.28152				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000	209.49444	209.49444	2.55000	210.38731				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000	110.89015	110.89015	2.47000	110.86940				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.83419				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000	208.60683	208.60683	2.58000	209.50026				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.56937				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43500	110.75775	110.75775	2.43500	110.73713				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000	109.13772	109.13772	2.56000	109.11704				0.00	0	0.00

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	100.99623			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	49.65700			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25482			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.66500	107.77688		2.66500	107.11474			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.70000	114.02245		2.70000	260.99942			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.75000	112.10319		2.75000	259.17764			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.36500	97.27656		2.36500	97.56625			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.78000	159.63985		2.78000	203.70330			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	125.20325		2.66000	270.30845			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.81391		2.16000	280.26645			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	123.23778		2.88000	266.06350			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58000	101.95188		2.58000	129.36633			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.51469			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11000	133.37762		2.11000	129.27644			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69809			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95656			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.34587			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.34000	110.49460		2.34000	110.47433			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	20.26904		104.97509	20.21719			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.60863		101.07593	24.54779			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.46864		100.44759	16.42815			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.90109		100.76967	22.84461			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		117.86330		2.07000	117.84245			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	2.29500		97.94523		2.29500	112.15533			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.63089			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32500		97.67842		2.32500	111.84972			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.01135			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.94530		2.36000	349.98425			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.21388			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.84853			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	6.53000		102.30675		6.53000	102.28881			1,306,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.52500		102.25545		7.52500	102.23460			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.81000		103.26814		7.81000	103.24629			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.97000		108.47826		7.97000	108.45497			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.45000		102.34603		8.45000	102.32263			13,689,000,000,000.00	1,620,000,000	808,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.68000		101.52356		8.68000	101.49987			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.29000		92.97709		9.29000	92.95377			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.37000		113.66669		9.37000	113.63824			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.69000		101.14127		9.69000	99.96001			9,690,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.05000		97.98546		10.05000	97.95935			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.03000		81.61327		10.03000	81.59133			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.11824			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.15845			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.17452			0.00	0	0.00

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	101.21465			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.27888			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.32705			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.53563			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	100.00002			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.02037			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.16928			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	8.71000	102.68943		8.71000	102.66538			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	100.59384			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	100.46261			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.47222			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49077			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.51378			0.00	0	0.00

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	100.54569			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	101.55158			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.83973			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74887			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.49274			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.62874			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47692			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.97943			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17689			0.00	0	100,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93094			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03410			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.32621			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60937			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	2.20971		100.00000	0.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91881			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39262			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.35270			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.35681			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.63271			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.59942			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66203			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.26895		101.71934		7.26895	98.12766			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	100.69138			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.26952		101.33182		8.26952	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	100.72909			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.71995		101.37029		8.71995	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	100.77516			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	100.74040			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84150			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.87058			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.21905			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.74000		104.84726		8.74000	104.82288			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.87000		111.46632		7.87000	111.44294			12,906,800,000,000.00	1,640,000,000	930,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		131.61982		1.97000	284.16685			0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.53322		1.97000	290.45686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.32000	102.18919		9.32000	102.16390			56,106,400,000,000.00	6,020,000,000	4,823,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.32000	102.17831		9.32000	102.15303			0.00	0	1,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	91.22807		100.00000	91.00000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.82358		100.00000	23.76524			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.07387		100.00000	59.92833			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.70825		100.00000	28.63870			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	92.69342		100.00000	92.46169			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68500	118.59713		1.68500	118.57746			94,097,310,185,000.00	55,844,101,000	05,105,500,000.00
I2038	On 31/01/2038	Spot Bond	1.74000	126.42675		1.74000	126.40559			94,642,879,008,000.00	54,392,459,200	81,145,300,000.00
I2046	On 31/03/2046	Spot Bond	1.75000	127.80349		1.75000	127.78201			15,149,562,750,000.00	8,656,893,000	84,729,485,900.00
I2050	On 31/12/2050	Spot Bond	1.74000	138.78420		1.74000	138.76097			48,051,437,712,000.00	27,615,768,800	50,472,284,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.23000	102.91225		7.23000	102.89232			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.91201			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.81447			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.93500	103.66912		7.93500	103.64684			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.61000	108.68628		7.61000	108.66386			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.75500	102.93955		7.75500	102.91827			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.34964			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.62000	101.40876		1.62000	130.54477			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.18000	104.61838		2.18000	132.75126			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.17256			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.67112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		7.73000	104.20156		7.73000	104.17985			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.64236			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.37613			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14156			0.00	800,000,000	400,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.35000	102.14304		8.35000	102.12022			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.82000	96.13776		8.82000	96.11522		42,159,600,000,000.00	4,780,000,000	2,393,900,000.00	
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16101			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.81000	99.61230		7.81000	99.59134			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.87000	103.75635		8.87000	103.70840			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26795			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.39750			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.19811		7.90000	101.17681			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.13000	102.40841		8.13000	102.38624			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.43784			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.13540			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.38000	104.59954		7.38000	104.57894			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.09000	106.33254		8.09000	106.30962			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.30000	108.48118		9.30000	108.45438			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.02547			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.52382			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43291			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.44191			0.00	400,000,000	200,000,000.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.45077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00612	100.00000	0.00610				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.64905				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.58341				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.50000		99.94330	8.50000	99.92045				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.44972	5.00000	100.43625				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.44972	5.00000	100.43625				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.52801	5.00000	101.51438				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.44872	5.00000	100.43510				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.74674	4.00000	100.73572				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		102.75248	4.00000	100.37062				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		31.68319	100.00000	31.58426				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		31.50444	100.00000	31.40609				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		31.50444	100.00000	31.40609				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.87904	9.20000	105.85289				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.20061				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.20061				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.02053				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.61771	100.00000	8.59660				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.04306				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.68500		101.69154	8.68500	101.66799				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.88871				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.58553	100.00000	13.55262				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		59.60755	100.00000	59.42146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN262U	On 15/01/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		9.88852	100.00000	9.84504				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.94866	6.25000	99.96577				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.93155	6.25000	99.86320				0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.81200	6.25000	99.74381			250,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
INA450	On 09/12/2014	Spot Bond	6.25000		99.69273	6.25000	99.62470				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.07924	6.40000	99.01044				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		98.95890	6.40000	98.89026				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.82988	6.45000	98.76089				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.70921	6.45000	98.64038				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.58883	6.45000	98.52017				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.46874	6.45000	98.40025				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.34895	6.45000	98.28063				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.32310				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.94581		102.85441	10.94581	102.47278				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.94581		101.60694	10.94581	101.57027				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.42290				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.07861				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.39602				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.86480	6.50000	100.84707				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.42852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34913			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72412			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37279			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.33481			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.06971			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.05515			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.30103			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17928			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03319			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03279			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.92883			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.18247			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.62224			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.63705			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19096			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.39099			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51057			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.78575			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.22654			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93982			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80069			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		8.44500	101.68245		8.44500	101.65934			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04446			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.06894			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.08529			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73893			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.77608			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.98714			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.34000	100.16900		9.34000	100.14375			34,558,000,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.37442			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.30000	105.12793		8.30000	105.10432			43,990,000,000,000.00	5,300,000,000	2,047,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.94191			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.88518			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.29598			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.85529			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44740			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.41000	105.55781		8.41000	105.53406			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.05217			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.78862			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.27000	97.53272		3.27000	126.56998			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.58000	141.66580		3.58000	141.63496			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.16579			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.89898			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.81524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.64396		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.23598		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.68500	98.09811	3.68500	98.93298		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.68500	98.01633	3.68500	105.15443		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.75363		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.14737		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	9.97000	111.52647	9.97000	111.49650		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.70955		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.68000	140.11892	3.68000	140.08804		0.00		0	0.00	
IVA449	On 04/12/2014	Spot Bond	6.25000	99.77789	6.25000	99.70975		0.00		0	0.00	
IVA450	On 11/12/2014	Spot Bond	6.25000	99.65870	6.25000	99.59072		0.00		0	0.00	
IVA502	On 08/01/2015	Spot Bond	6.40000	99.16538	6.40000	99.09646		0.00		0	0.00	
IVA503	On 15/01/2015	Spot Bond	6.40000	99.04483	6.40000	98.97607		0.00		0	0.00	
IVA504	On 22/01/2015	Spot Bond	6.40000	98.92457	6.40000	98.85598		0.00		0	0.00	
IVA505	On 22/01/2015	Spot Bond	6.45000	98.91626	6.45000	98.72643		0.00		0	0.00	
IVA506	On 05/02/2015	Spot Bond	6.45000	98.67478	6.45000	98.60601		0.00		0	0.00	
IVA507	On 12/02/2015	Spot Bond	6.45000	98.55449	6.45000	98.48588		0.00		0	0.00	
IVA508	On 19/02/2015	Spot Bond	6.45000	98.43449	6.45000	98.36605		0.00		0	0.00	
IVA509	On 26/02/2015	Spot Bond	6.45000	98.31478	6.45000	98.24650		0.00		0	0.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.17871		0.00		0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.07047		0.00		0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.79830		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.89921		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00001		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.91731			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.66635			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80109			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80624			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81653			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77018			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65783			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46272			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32550			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01071			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.89392			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.89505			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.03758			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78798			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.54937			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41520			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23265			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.09471			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.12240			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.12240			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.69000	104.03508		8.69000	105.44246			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.88570		100.00000	13.83349			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.92856		100.00000	10.88050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.66509			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.92000	103.50710		8.92000	105.12889			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47146			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.12088			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30262			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.06636			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52741			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.73197			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.21000	105.04603		7.21000	100.72538			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.30962			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	82.71568		100.00000	82.53146			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45740			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	86.83303		100.00000	86.63015			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50568			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	32.76800		100.00000	40.86077			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.18571			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	98.11828		100.00000	97.85522			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	85.41021		100.00000	85.21387			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	89.97166		100.00000	89.76483			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	84.33885		100.00000	84.14760			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	94.75288		100.00000	94.51116			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43766			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48982			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.63019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		54.00626	100.00000	53.87543				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.89928				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.43747				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.25000		142.05383	8.25000	142.02212				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.34513				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.23172				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.41640				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.64685				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.20956				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.18005				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.42065				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.41000		100.29350	8.41000	100.27105			56,683,400,000,000.00	6,740,000,000	3,838,800,000.00	
LGL03	On 03/04/2018	Spot Bond	8.46000		75.66500	8.46000	98.63177			1,692,000,000,000.00	200,000,000	100,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.00000		103.16688	9.00000	103.14220			11,700,000,000,000.00	1,300,000,000	672,500,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.02167				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.73000		105.64848	9.73000	105.62105			20,238,400,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.20114				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.90573				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	102.02684				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	102.17178				0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.88055				0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.68630				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.13569			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73285			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.66919			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11309			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.51753			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.43560			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.44616			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40465			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81324			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.39747			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.93238			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25909			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62540			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16526			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65619			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.76986			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.28580			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.24893			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.25458			0.00	0	30,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	82.70949		100.00000	82.52569			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.96179		100.00000	37.86881			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	92.15190		100.00000	91.91919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.34161	100.00000	18.26095				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.66170	100.00000	22.49160				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.80905	100.00000	22.63785				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.06699	100.00000	19.91636				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.35000		103.35927	8.35000	103.33604				9,185,000,000,000.00	1,100,000,000	552,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.37000		102.82576	8.37000	102.80259				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.49150				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.39259				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.74920				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90755				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.74329				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.87118				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.54500		102.88603	7.54500	102.86511				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.34000		106.93904	8.34000	106.91529				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.17500		108.05699	9.17500	108.03065				1,101,000,000,000.00	120,000,000	30,000,000.00
MET01	On 15/12/2014	Spot Bond	6.19000		104.20089	6.19000	104.18329				9,904,000,000,000.00	1,600,000,000	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.16647				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.20663				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.17000		105.74159	9.17000	105.88946				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.38000		102.42560	7.38000	102.40510				73,357,200,000,000.00	9,940,000,000	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.84090				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.47000		100.49135	8.47000	100.46859				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.34293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond	9.05000	108.87944		9.05000	106.56109			7,240,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.01349		100.00000	15.97427			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12605			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.17000	100.50140		8.17000	100.47941			2,287,600,000,000.00	280,000,000	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.33000	104.56930		7.33000	104.54885			28,440,400,000,000.00	3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.16000	108.18683		8.16000	108.16332			8,323,200,000,000.00	1,020,000,000	731,500,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.18520		100.89771	6.17010			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.26782		100.61875	6.25255			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.12069			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13058			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.14188			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.60040		100.00000	0.59895			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.60040		100.00000	0.59895			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.66500	97.74304		8.66500	97.72014			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	101.16781		7.59000	101.14734			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.69000	105.34740		8.69000	105.32305			0.00	0	75,300,000.00
NBK12A	On 19/03/2021	Spot Bond	8.50000	105.84869		8.50000	105.82436			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	9.00000	106.21139		9.00000	106.18557			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.11713			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.86000	105.87491		8.86000	105.79930			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84782			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.05287			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69275			0.00	0	13,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.72662			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12313			0.00	0	10,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07439			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.13594			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.15554			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.93000	104.75272		6.93000	104.73301			9,424,800,000,000.00	1,360,000,000	705,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.58464			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.17000	114.84303		8.17000	114.81762			26,470,800,000,000.00	3,240,000,000	1,989,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.42500	37.33858		10.42500	37.32843			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.13000	101.87483		7.13000	101.85550			13,261,800,000,000.00	1,860,000,000	954,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87258			0.00	500,000,000	500,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.70374			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.54500	103.77442		7.54500	103.75319			28,369,200,000,000.00	3,760,000,000	2,070,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18660			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.20945			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77319			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.80545		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.75383		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.07042		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.64611		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	100.51221		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.47159		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	89.41419		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.09820		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01555		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25881		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19457		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.67893		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.15519		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13838		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.13759		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.39972		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.30907		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.59500	107.65733	9.59500	108.18287		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.30110		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.63000	106.38873	9.63000	107.07263		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.30907		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.17829		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21826		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.32181			0.00	0	0.00
NCLN91		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.33775			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.92000	103.91136		7.92000	103.88906			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.58358			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.76416			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	9.55000	106.55399		9.55000	106.90316			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.91334			0.00	0	0.00
NED17		On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.88035			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81582			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	11.56000	110.96551		11.56000	110.93107			37,685,600,000,000.00	3,260,000,000	1,630,000,000.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	107.79968			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.41931			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.17000	170.55408		2.17000	170.52353			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.60000	95.48281		2.60000	138.21898			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.22000	108.07074		8.22000	108.04709			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33329			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.85000	106.81801		8.85000	106.79260			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.92532			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05611			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.92961			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92698			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92858			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.05000	106.78202		9.05000	108.50968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.92703			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.92538			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	99.92644			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.25000		106.74631		9.25000	106.71978			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.92332			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.92431			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	99.92378			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.90397			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91048			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.92218			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.03000		113.97643		8.03000	113.95191			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.90000		119.48739		8.90000	119.45865			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		172.58598		2.06500	172.55553			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.69000		119.11757		9.69000	119.08677		48,837,600,000,000.00	5,040,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.11065			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	100.94027			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29331			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.66198			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.86367			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.03431			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.55060			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.20369		100.00000	19.15716			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		58.77034		100.00000	58.62797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	7.22000	102.10838		7.22000	102.08849			106,278,400,000,000.00	14,720,000,000	8,229,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392			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	90.79556		100.00000	90.57677			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.16361			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.52570			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.51727			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42019			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.72301			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24693			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.25395			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.61639			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.15000	107.24316		9.15000	107.16047			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.47253			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.48547			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.49129			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.50422			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.55978			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.57269			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45069			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.67000	43.42680		7.67000	43.41787			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.23000	108.16512		6.23000	108.14680			4,878,204,217,082,000.00	83,018,333,400	23,869,733,800.00
R158P	On 15/09/2015	Spot Bond	6.33500	95.04457		6.33500	95.02820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.43500		114.39581		6.43500	114.37581			4,288,758,245,343,000.00	66,473,697,800	92,376,431,100.00
R159P	On 15/09/2016	Spot Bond	6.26500		89.40800		6.26500	89.39277			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.80500		125.21362		7.85000	124.79173			1,504,958,875,683,500.00	55,279,804,700	38,800,304,700.00
R187P	On 21/12/2026	Spot Bond	7.59000		40.65498		7.59000	40.64670			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.51000		38.11893		7.51000	38.11125			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		290.72080		1.66000	290.67271			63,476,456,140,000.00	38,238,829,000	26,048,528,500.00
R201	On 21/12/2014	Spot Bond	5.60000		103.89679		5.61500	103.87961			7,266,000,000,000.00	1,297,500,000	897,500,000.00
R202	On 07/12/2033	Spot Bond	1.75000		235.88188		1.75000	235.84229			238,578,005,750,000.00	36,330,289,000	50,005,617,900.00
R2023	On 28/02/2023	Spot Bond	7.55000		102.95194		7.60000	102.62538			3,916,846,382,265,000.00	18,787,600,300	84,862,025,600.00
R203	On 15/09/2017	Spot Bond	6.56500		105.77866		6.61000	105.64270			6,276,197,313,106,500.00	56,008,730,100	85,069,234,600.00
R2030	On 31/01/2030	Spot Bond	8.26500		100.16777		8.26500	100.14572			8,164,161,972,400,500.00	87,799,391,700	26,425,037,600.00
R2032	On 31/03/2032	Spot Bond	8.43000		99.53535		8.43000	99.51278			2,975,544,646,536,000.00	52,970,895,200	25,217,395,200.00
R2037	On 31/01/2037	Spot Bond	8.55000		102.09536		8.55000	102.07214			5,055,960,260,115,000.00	91,340,381,300	96,614,081,900.00
R204	On 21/12/2018	Spot Bond	6.88000		107.26270		6.92000	107.09925			9,381,848,200,384,000.00	63,640,726,800	89,218,997,700.00
R2044	On 31/01/2044	Spot Bond	8.64000		103.83024		8.64000	103.80638			1,440,288,000,000,000.00	66,700,000,000	72,989,500,000.00
R2048	On 28/02/2048	Spot Bond	8.63000		103.26605		8.63000	103.24195			4,597,308,602,292,000.00	32,712,468,400	49,545,783,400.00
R207	On 15/01/2020	Spot Bond	7.12500		103.05914		7.17000	102.84780			4,230,085,577,475,000.00	93,696,221,400	154,411,361,400.00
R208	On 31/03/2021	Spot Bond	7.30500		98.16932		7.35000	97.92837			5,488,535,046,769,500.00	51,339,499,900	105,117,784,900.00
R209	On 31/03/2036	Spot Bond	8.41000		79.61746		8.47000	79.10839			6,426,384,802,840,000.00	64,136,124,000	81,962,524,000.00
R210	On 31/03/2028	Spot Bond	1.68000		175.18060		1.68000	175.15149			31,534,756,848,000.00	18,770,688,600	28,541,467,300.00
R211	On 31/01/2017	Spot Bond	0.92000		132.51785		0.92000	132.49860			27,157,791,144,000.00	29,519,338,200	68,194,869,100.00
R212	On 31/01/2022	Spot Bond	1.61000		137.77347		1.61000	137.75090			244,470,031,722,000.00	51,844,740,200	85,528,360,900.00
R213	On 28/02/2031	Spot Bond	8.27000		90.31887		8.32000	89.89288			8,055,889,059,075,000.00	74,109,922,500	70,291,535,700.00
R214	On 28/02/2041	Spot Bond	8.57000		79.96517		8.57000	79.94665			8,216,815,157,667,000.00	58,788,233,100	53,532,433,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.49500	98.01176	6.49500	97.99467	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.33500	95.04457	6.33500	95.02820	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.25500	92.22047	6.25500	92.20478	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.26500	89.40800	6.26500	89.39277	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.62000	99.54021	5.62000	99.52495	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.40500	96.39744	6.40500	96.38083	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.27500	93.53354	6.27500	93.51775	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.25500	90.71602	6.25500	90.70076	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.31500	87.85845	6.31500	87.84352	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.58500	84.59597	6.58500	84.58100	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.63500	81.77736	6.63500	81.76278	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.92500	78.36024	6.92500	78.34567	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.90500	75.79761	6.90500	75.78355	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.88500	73.33297	6.88500	73.31940	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.87500	70.92733	6.87500	70.91423	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.13000	67.63367	7.13000	67.62073	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.11000	65.38228	7.11000	65.36980	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.27000	62.49915	7.27000	62.48695	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.24000	60.43076	7.24000	60.41902	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.21000	58.44776	7.21000	58.43645	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.18000	56.54622	7.18000	56.53532	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.14000	54.76777	7.14000	54.75727	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.10000	53.06578	7.10000	53.05566	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		7.79000	48.08186		7.79000	48.07182			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.75000	46.45929		7.75000	46.44964			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.71000	44.90879		7.71000	44.89951			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.67000	43.42680		7.67000	43.41787			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.63000	42.00993		7.63000	42.00133			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.59000	40.65498		7.59000	40.64670			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.55000	39.35893		7.55000	39.35096			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.51000	38.11893		7.51000	38.11125			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96785			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.88712			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.01186			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.85788			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.59138		100.00000	20.54150			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.19357		100.00000	9.17130			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.10788		100.00000	25.04638			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	51.66062		100.00000	51.43344			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.31187			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.49603			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.85503			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05507			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.63405			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32489			0.00	0	70,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.82924			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.31996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51873			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62793			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.74715			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90111			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.65311			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.86286			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.16002			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.44226			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.06671			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.64063			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59556			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.36946			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.37846			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.76712		12.35000	105.73270			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.38098		100.00000	13.34857			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.68874			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.57241			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.89632			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28677			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.30205		100.00000	4.29151			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	23.39007		100.00000	23.33341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		34.48027	100.00000	34.39674				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.52577	100.00000	12.51042				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		28.82853	100.00000	24.99054				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.12722				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.55283				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.65000		107.23014	8.65000	107.20519			13,494,000,000,000.00	1,560,000,000	859,900,000.00	
RW23	On 10/12/2023	Spot Bond	8.85000		108.30391	8.85000	108.27829				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.55000		91.72092	9.55000	109.86711				0.00	0	294,700,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.51505				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.63500		105.74095	7.63500	105.71942			17,560,500,000,000.00	2,300,000,000	1,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.91493				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.66000		102.35578	8.66000	107.14978				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.61459				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.79377				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.47830				0.00	431,250,000	1,725,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.62561				0.00	800,000,000	200,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.61495				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88000		101.27341	6.88000	101.25480				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.42000		100.89606	8.42000	100.87320			39,910,800,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.69000		106.97493	7.69000	106.95264				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.75721	7.96000	106.73420				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.48000		107.14478	7.48000	107.12305				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.01000		102.10237	8.01000	102.08023				0.00	0	43,600,000.00
SBN34	On 15/09/2015	Spot Bond	7.62500		107.02745	7.62500	107.00534				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	7.79500	106.89017		7.79500	106.86760			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36552			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04275			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.66000	104.56286		7.66000	104.54115			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09420			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24645			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.17425			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.82000	110.87088		8.82000	110.84474			0.00	0	500,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.75000	102.20849		9.75000	102.18161			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.01803			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.22563			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14946			0.00	800,000,000	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.27775			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.50000	101.29124		8.50000	101.26832		24,310,000,000,000.00	2,860,000,000	1,918,600,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.88145		100.00000	15.84649			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.14000	108.62342		9.14000	108.59704		45,700,000,000,000.00	5,000,000,000	3,608,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70404			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.65000	103.98506		8.65000	103.96100			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.76000	89.26637		9.76000	89.24325			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37128			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.50000	106.38415		9.50000	106.35717			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24110			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.27487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.65000	111.33781		9.65000	104.51962			28,950,000,000,000.00	3,000,000,000	2,091,100,000.00
SBS4	On 16/11/2021	Spot Bond	9.05000	97.82312		9.05000	97.79920			1,810,000,000,000.00	200,000,000	94,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.43500	110.23655		7.43500	110.21468			4,907,100,000,000.00	660,000,000	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	129.53152		2.19000	279.65655			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.56500	102.77440		1.56500	130.69698			1,565,000,000,000.00	1,000,000,000	500,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.90019			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	100.79524			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.81835		100.00000	15.77961			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.86940		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.19000	115.00110		2.19000	128.98039			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.86480		6.50000	100.84707			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.76460			0.00	3,200,000,000	1,600,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13003			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.65700			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.64000	103.70292		8.64000	103.67895			4,665,600,000,000.00	540,000,000	262,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.38893			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13033			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.24530			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.14233			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.07350		100.00000	21.02245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47473			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		76.70000		100.00000	66.21677			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36722			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		23.88207		100.00000	23.82358			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.45610		100.00000	32.35365			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.87745		100.00000	23.80291			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.95000		104.93457		8.95000	104.85846			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69478			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10377			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.68500		105.66218		7.68500	105.64053			32,891,800,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.52000		103.38748		8.52000	102.83642			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.01000		102.10237		8.01000	102.08023			52,705,800,000,000.00	6,580,000,000	3,490,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.98090			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19882			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.47188			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.97989			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.97934			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16721			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.71000		106.66754		7.71000	106.64550			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74104			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01287			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.73277			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.90000		97.24216		8.90000	97.21890			712,000,000,000.00	80,000,000	141,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78661			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.26124			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.52845			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.95800		90.42131		8.95800	90.39954			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.45000		92.71928		8.45000	92.69820			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.86000		103.78980		6.86000	103.77041			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.43000		97.67749		8.43000	97.65558			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39784			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.79000		102.65153		7.79000	102.62986			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43500		110.33695		2.43500	110.73713			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.87000		102.67109		7.87000	103.75821			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.83559			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.45000		111.84242		9.45000	111.81420			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.57263			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.67000		79.89237		9.67000	79.87153			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.64731			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.31357			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.70124			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.26095			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.78358			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.50226		0.00000	98.65591			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1150	On 18/11/2014	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	99.93127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.78133			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81060			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.67042			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.65934			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93105			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.86230			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	84.49074		100.00000	84.29561			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81048			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08353			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.67364			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.66196			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.53480			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.58824			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.65524			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525		1,630,000,000,000,000.00	16,300,000,000	12,800,000,000.00	
SY1196	On 17/02/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648		5,320,000,000,000,000.00	53,200,000,000	56,100,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.69000	106.52771		6.69000	106.50846		3,746,400,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.46000	105.05361		8.46000	105.02970			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	44.35514		100.00000	44.24768			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59490			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.32509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.58120		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12633		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.18259		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.98247		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.76068		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44046		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.68500	104.29905	7.68500	104.27768		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.62029		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.63686		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.66466	7.83000	102.64324		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61116		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.63189		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.67472		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.61116		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.63189		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.94787	7.16000	102.41832		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.67246		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66916		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.74846		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73773		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.05997		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02328		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.61033		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63686			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.96889		8.73000	102.89719			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60785			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63189			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.39000		98.73563		8.39000	102.13296			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61928			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64867			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.67411			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66501			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.67889			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74681			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74350			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	94.61654			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00288			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00614			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01267			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	99.97975			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97907			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.77000		101.59153		8.77000	103.16489			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97729			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97510			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.96620			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.27064	101.06155	6.25531				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	100.75541				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.45428				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.71545				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.06323				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.95059				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.63692				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64531				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.63692				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.64531				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.64951				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.63188				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.64531				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.69147				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.69147				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.69147				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75855				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.77530				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75436				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.08855				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.10937				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10104				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.36000	102.65862	7.36000	102.63857				22,963,200,000,000.00	3,120,000,000	1,563,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.14000		91.76287		9.14000	91.71064			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.51000		104.74648		7.51000	104.72515			270,360,000,000,000.00	36,000,000,000	27,061,693,400.00
TN20	On 17/09/2020	Spot Bond	9.03000		108.40196		9.03000	108.37552			385,372,262,520,000.00	42,676,884,000	22,559,784,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.12872		100.00000	1.12519			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.33000		109.23319		9.33000	109.20568			200,781,600,000,000.00	21,520,000,000	5,720,000,000.00
TN25	On 19/08/2025	Spot Bond	9.55500		102.03447		9.55500	102.00859			330,603,000,000,000.00	34,600,000,000	18,140,100,000.00
TN27	On 14/11/2027	Spot Bond	9.62000		94.89425		9.62000	94.86963			242,905,000,000,000.00	25,250,000,000	8,383,100,000.00
TN30	On 09/10/2030	Spot Bond	9.96500		111.85670		9.96500	105.41224			69,755,000,000,000.00	7,000,000,000	2,861,000,000.00
TN40	On 01/10/2040	Spot Bond	10.50000		104.64302		10.50000	103.42865			42,000,000,000,000.00	4,000,000,000	16,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.85863			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.95963			0.00	800,000,000	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01152			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01315			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01325			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.02096			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03715			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.01324			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00448			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.90527			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.92359			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.80629			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	95.54157			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75134		10.00000	99.72376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.75753		9.75000	99.73063			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.76273		100.00000	9.73672			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.33123			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.41176			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.45647			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.46541			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.71554			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.26768			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.98974		100.00000	11.93702			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88938			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.95933			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.52417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.33874			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.04251			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.81923			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.57601			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.33560			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.61186			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.34292			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.15378			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.69901			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.52012			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.21964			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.90076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.62220			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.48337			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.28563			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.39193			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.55901			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.56005	100.00000	100.00000	12.52963			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		88.86458	100.00000	100.00000	88.65549			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.71119			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.63705			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.60035			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		69.13036	100.00000	100.00000	68.61147			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.64623			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.26850			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.02313			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.94831			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.83541			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.66370			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.78734			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.96225			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.61282			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.96855			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.75000		111.60571		8.75000	111.57931			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.98166			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.00231			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20589			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.21224			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.21258			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.07348			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.10181			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.82500		107.78589		6.82500	107.76624		136,500,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.41000		242.62683		1.41000	242.58838			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.55000		101.06218		6.55000	101.04448			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.11000		104.12162		7.11000	104.10186		66,834,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.47500		105.59037		7.47500	105.56932			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.79500		105.15442		7.79500	105.13257			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.89000		105.40573		7.89000	105.38357		42,606,000,000,000.00	5,400,000,000	2,900,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.18000		96.36300		6.18000	96.34706			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.11000		94.67418		6.11000	94.65852			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.63000		99.86137		5.63000	99.84599			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.18000		96.34706		6.18000	96.33113			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.86500		72.05110		6.86500	72.03767			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		53.13267		100.00000	53.03187			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		28.12379		100.00000	28.07043			0.00	0	0.00
Total for j-Bonds :											1.34e+017	34,506,511,300	0397164396200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										1.34e+017	34,506,568,400	0397168372908.00
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