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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 20/10/2014	Any day expiry	11.08410	11.08410		11.08490	11.08490		10.03	9,511,444.00	856	424.00
\$ / R		On 21/10/2014	Any day expiry	11.08410	11.08410		11.08140	11.08140		10.28	0.00	0	0.00
\$ / R		On 21/10/2014	Any day expiry	11.24	Call	10.67430	0.01067	15.42520	0.01543	12.50	0.00	0	9,000.00
\$ / R		On 22/10/2014	Any day expiry	11.08410	11.08410		11.08310	11.08310		10.43	0.00	0	0.00
\$ / R		On 22/10/2014	Any day expiry	11.21	Call	18.28840	0.01829	23.99660	0.02400	11.90	0.00	0	5,000.00
\$ / R		On 27/10/2014	Any day expiry	11.09310	11.09310		11.09200	11.09200		10.28	0.00	0	0.00
\$ / R		On 27/10/2014	Any day expiry	11.26	Put	193.42800	0.19343	200.80570	0.20081	11.55	0.00	0	6,000.00
\$ / R		On 27/10/2014	Any day expiry	11.38	Call	12.14500	0.01214	16.97470	0.01697	12.50	0.00	0	6,000.00
\$ / R		On 27/10/2014	Any day expiry	11.38	Put	299.04500	0.29904	304.97470	0.30497	12.50	0.00	0	6,000.00
\$ / R		On 29/10/2014	Any day expiry	11.09670	11.09670		11.09560	11.09560		10.54	0.00	0	668.00
\$ / R		On 29/10/2014	Any day expiry	10.80	Put	13.50900	0.01351	18.39220	0.01839	12.36	0.00	0	500.00
\$ / R		On 29/10/2014	Any day expiry	11.08	Call	94.10170	0.09410	100.31980	0.10032	10.66	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry	11.15	Put	116.76610	0.11677	124.43600	0.12444	10.88	0.00	0	500.00
\$ / R		On 29/10/2014	Any day expiry	11.69	Call	2.86910	0.00287	5.15040	0.00515	14.66	0.00	0	500.00
\$ / R		On 29/10/2014	Any day expiry	13.33	Call	0.01220	0.00001	0.03560	0.00004	26.93	0.00	0	500.00
\$ / R		On 30/10/2014	Any day expiry	11.09850	11.09850		11.09740	11.09740		10.61	0.00	0	0.00
\$ / R		On 30/10/2014	Any day expiry	11.36	Put	283.01430	0.28301	289.49110	0.28949	12.29	0.00	0	6,000.00
\$ / R		On 30/10/2014	Any day expiry	11.50	Call	9.69210	0.00969	13.57190	0.01357	13.19	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	411.19210	0.41119	416.17190	0.41617	411.192	13.19	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.10750	11.10750	11.10650	11.10650		10.56	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.48130	0.00048	1.03540	0.00104	0.481	15.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	2.81250	0.00281	3.51780	0.00352	2.813	15.25	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.10930	11.10930	11.10830	11.10830		10.62	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	375.26820	0.37527	378.19260	0.37819	375.268	11.84	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	73.84750	0.07385	78.60250	0.07860	73.848	11.18	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.11830	11.11830	11.11730	11.11730		10.56	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.12190	11.12190	11.12090	11.12090		10.59	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.14560	11.14560	11.14470	11.14470		10.86	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	34.73380	0.03473	38.42680	0.03843	34.734	10.30	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.29360	0.00029	0.42420	0.00042	0.294	20.26	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.14750	11.14750	11.14660	11.14660		10.90	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	161.76400	0.16176	168.02650	0.16803	161.764	10.90	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	27.24080	0.02724	28.74430	0.02874	27.241	14.60	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.15120	11.15120	11.15040	11.15040		10.92	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.17370	11.17370	11.17290	11.17290		10.94	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.17560	11.17560	11.17470	11.17470		10.95	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.17750	11.17750	11.17660	11.17660		10.96	23,204,490.00	2,076	969,669.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.17770	0.00018	0.33600	0.00034	0.178	17.01	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.50720	0.00051	0.81050	0.00081	0.507	15.51	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.45000	0.00145	1.98810	0.00199	1.450	14.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	1.98860	0.00199	2.61380	0.00261	1.989	13.63	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	2.91820	0.00292	3.65370	0.00365	2.918	13.12	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,081.47200	1.08147	1,081.45770	1.08146	1,081.472	12.66	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	3.97200	0.00397	4.85770	0.00486	3.972	12.66	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	884.77220	0.88477	885.49230	0.88549	884.772	11.69	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	8.23270	0.00823	10.05620	0.01006	8.233	11.50	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	8.49360	0.00849	10.37150	0.01037	8.494	11.45	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	8.76320	0.00876	10.69720	0.01070	8.763	11.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	9.32980	0.00933	11.38040	0.01138	9.330	11.30	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	9.93570	0.00994	12.10920	0.01211	9.936	11.20	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	11.27700	0.01128	13.71700	0.01372	11.277	11.01	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	11.64170	0.01164	14.15220	0.01415	11.642	10.96	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	13.22930	0.01323	16.04320	0.01604	13.229	10.77	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	13.66140	0.01366	16.55530	0.01656	13.661	10.72	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	14.57030	0.01457	17.63200	0.01763	14.570	10.62	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	16.05570	0.01606	19.38310	0.01938	16.056	10.48	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	18.89780	0.01890	22.71250	0.02271	18.898	10.23	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	22.26390	0.02226	24.98560	0.02499	22.264	10.27	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	31.96710	0.03197	34.32010	0.03432	31.967	10.36	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	484.48670	0.48449	486.26400	0.48626	484.487	10.40	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	476.28470	0.47628	478.17330	0.47817	476.285	10.42	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	444.12790	0.44413	446.48350	0.44648	444.128	10.47	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	428.45620	0.42846	431.05460	0.43105	428.456	10.50	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	53.22650	0.05323	56.84900	0.05685	53.226	10.51	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	55.56730	0.05557	59.31520	0.05932	55.567	10.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	383.17130	0.38317	386.52970	0.38653	383.171	10.57	0.00	0	1,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	354.49690		0.35450	358.37450	0.35837		354.497	10.63	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	86.32230		0.08632	91.49290	0.09149		86.322	10.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	89.59180		0.08959	94.89290	0.09489		89.592	10.68	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	92.94460		0.09294	98.37430	0.09837		92.945	10.69	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	288.45120		0.28845	293.61830	0.29362		288.451	10.76	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	110.95120		0.11095	117.01830	0.11702		110.951	10.76	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	252.84430		0.25284	258.73370	0.25873		252.844	10.84	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	236.19160		0.23619	242.41570	0.24242		236.192	10.88	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	153.31190		0.15331	160.54190	0.16054		153.312	10.89	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	215.18180		0.21518	221.81790	0.22182		215.182	10.93	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	205.18490		0.20518	212.01270	0.21201		205.185	10.96	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	184.66950		0.18467	188.91100	0.18891		184.670	11.19	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	207.16950		0.20717	212.31100	0.21231		207.170	11.19	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	166.15880		0.16616	170.27620	0.17028		166.159	11.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	137.40950		0.13741	141.21630	0.14122		137.410	11.86	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	121.14250		0.12114	124.70340	0.12470		121.143	12.15	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	106.90100		0.10690	110.19880	0.11020		106.901	12.43	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	420.91530		0.42092	424.93330	0.42493		420.915	12.62	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	78.66770		0.07867	81.29080	0.08129		78.668	13.15	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	75.57520		0.07558	78.11160	0.07811		75.575	13.24	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	74.07990		0.07408	76.57410	0.07657		74.080	13.29	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	59.88130		0.05988	61.73160	0.06173		59.881	13.83	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	56.64160		0.05664	58.35540	0.05836		56.642	13.99	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	48.98890		0.04899	50.36830	0.05037		48.989	14.39	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	45.63970		0.04564	46.86810	0.04687		45.640	14.60	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	42.57150		0.04257	43.65810	0.04366		42.571	14.80	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	41.84440		0.04184	42.89880	0.04290		41.844	14.85	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	38.43740		0.03844	39.33180	0.03933		38.437	15.11	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	860.93740		0.86094	862.73180	0.86273		860.937	15.11	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	37.79900		0.03780	38.66280	0.03866		37.799	15.16	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	32.61950		0.03262	33.23540	0.03324		32.619	15.62	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	24.02860		0.02403	24.60520	0.02461		24.029	16.53	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	23.59140		0.02359	24.23210	0.02423		23.591	16.56	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	7.33490		0.00733	3.85580	0.00386		7.335	19.13	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	6.71080		0.00671	3.27100	0.00327		6.711	19.34	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	5.19440		0.00519	1.98800	0.00199		5.194	20.00	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	5.05340		0.00505	1.88030	0.00188		5.053	20.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.03670		0.00004	0.60250	0.00060		0.037	20.00	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.18310		11.18310	11.18220	11.18220			11.12	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	52.20270		0.05220	56.04610	0.05605		52.203	10.41	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	181.42810		0.18143	186.86500	0.18686		181.428	11.03	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	42.75100		0.04275	43.60280	0.04360		42.751	14.98	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.64500		0.00165	1.26570	0.00127		1.645	20.36	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.19830		11.19830	11.19740	11.19740			11.07	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.27210		11.27210	11.27120	11.27120			11.20	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	78.03390		0.07803	83.53230	0.08353		78.034	10.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	21.42520		0.02143	17.40890	0.01741		21.425	24.23	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.32730		11.32730	11.32630	11.32630			11.73	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	90.95080	0.09095	95.95730	0.09596	90.951	10.55	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	37.31570	0.03732	33.63760	0.03364	37.316	24.70	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.32920	11.32830	11.32830	11.32830		11.73	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.33120	11.33120	11.33030	11.33030		11.75	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.36470	11.36470	11.36370	11.36370		11.77	5,148,209.10	453	121,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	20.67590	0.02068	20.85210	0.02085	20.676	11.80	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	33.53650	0.03354	33.12920	0.03313	33.537	11.31	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	52.57050	0.05257	53.51620	0.05352	52.571	11.04	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	89.36900	0.08937	93.17160	0.09317	89.369	10.70	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	97.23040	0.09723	101.63290	0.10163	97.230	10.64	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	130.14070	0.13014	135.33960	0.13534	130.141	10.84	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	330.30370	0.33030	336.53830	0.33654	330.304	11.95	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	265.88150	0.26588	271.92850	0.27193	265.882	12.66	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	205.37220	0.20537	210.91010	0.21091	205.372	13.56	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	177.37710	0.17738	182.52860	0.18253	177.377	14.10	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	104.36320	0.10436	107.88290	0.10788	104.363	16.26	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	74.77890	0.07478	77.19710	0.07720	74.779	17.72	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	50.66250	0.05066	49.15500	0.04915	50.663	22.72	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.38630	11.38630	11.38540	11.38540		11.97	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	105.80190	0.10580	109.78820	0.10979	105.802	10.76	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	53.87810	0.05388	50.68960	0.05069	53.878	25.39	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.39620	11.39620	11.39520	11.39520		11.94	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	259.72440	0.25972	266.09440	0.26609	259.724	11.49	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	165.23320	0.16523	170.06550	0.17007	165.233	14.85	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.44990	11.44990	11.44910	11.44910		12.14	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	118.06680	0.11807	121.52510	0.12153	118.067	10.90	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	65.24870	0.06525	63.38030	0.06338	65.249	25.13	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.50950	11.50950	11.50880	11.50880		12.37	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	129.54610	0.12955	132.67050	0.13267	129.546	11.09	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	70.54360	0.07054	69.80170	0.06980	70.544	24.84	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.54240	11.54240	11.54180	11.54180		12.54	2,435,446.40	211	19,478.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	119.01860	0.11902	121.46420	0.12146	119.019	11.18	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	123.23560	0.12324	125.83930	0.12584	123.236	11.17	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	183.20530	0.18321	187.71960	0.18772	183.205	11.13	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	190.92770	0.19093	195.53230	0.19553	190.928	11.18	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	223.61220	0.22361	228.56700	0.22857	223.612	11.38	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	232.23110	0.23223	237.26890	0.23727	232.231	11.43	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	327.90810	0.32791	333.68780	0.33369	327.908	11.92	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	176.63380	0.17663	180.51870	0.18052	176.634	16.90	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	156.82190	0.15682	160.27740	0.16028	156.822	17.51	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	139.03540	0.13904	142.06930	0.14207	139.035	18.18	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.57120	11.57120	11.57060	11.57060		12.55	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	137.85360	0.13785	140.75240	0.14075	137.854	11.18	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	72.49170	0.07249	72.25400	0.07225	72.492	24.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.63980	11.63980	11.63960	11.63960		12.88	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	147.40500	0.14741	150.05950	0.15006	147.405	11.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.39970	0.08540	85.32970	0.08533	85.400	24.58	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.70230	11.70230	11.70260	11.70260		13.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	154.80700	0.15481	157.09250	0.15709	154.807	11.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	88.58480	0.08858	88.72770	0.08873	88.585	24.44	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.74100	11.74100	11.74170	11.74170		13.21	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	107.97680	0.10798	108.74210	0.10874	107.977	11.49	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,254.37470	1.25437	1,256.29320	1.25629	1,254.375	11.41	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	207.49410	0.20749	210.57320	0.21057	207.494	11.54	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	954.57870	0.95458	958.47400	0.95847	954.579	11.54	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	506.38680	0.50639	511.77680	0.51178	506.387	13.90	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	388.54900	0.38855	393.21970	0.39322	388.549	15.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	299.46490	0.29946	303.22800	0.30323	299.465	16.78	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	198.35390	0.19835	199.73490	0.19973	198.354	21.44	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.77120	11.77120	11.77210	11.77210		13.21	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	160.48180	0.16048	162.49430	0.16249	160.482	11.51	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	99.59570	0.09960	99.75810	0.09976	99.596	24.49	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.83590	11.83590	11.83710	11.83710		13.48	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	166.07540	0.16608	168.21670	0.16822	166.075	11.60	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	112.28640	0.11229	112.02860	0.11203	112.286	24.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.89660	11.89660	11.89770	11.89770		13.61	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	170.81730	0.17082	173.07910	0.17308	170.817	11.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	101.15080	0.10115	100.97760	0.10098	101.151	23.96	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.93130	11.93130	11.93240	11.93240		13.72	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,161.43100	1.16143	1,165.86740	1.16587	1,161.431	11.85	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.95300	11.95300	11.95400	11.95400		13.72	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	173.93450	0.17393	176.37840	0.17638	173.935	11.71	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	97.93720	0.09794	97.83020	0.09783	97.937	23.88	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.17750	11.17750	11.17660	11.17660		10.96	55,887.50	5	1,510.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.36470	11.36470	11.36370	11.36370		11.77	56,823.50	5	194.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	38,050.06870	0.38050	38,653.47260	0.38653	38,050.069	11.62	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.54240	11.54240	11.54180	11.54180		12.54	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.74100	11.74100	11.74170	11.74170		13.21	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			17.85020	17.85020	17.76430	17.76430		8.94	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.98220	17.98220	17.90380	17.90380		10.60	0.00	0	34,259.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	66.58610	0.06659	91.43950	0.09144	66.586	9.94	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	89.13870	0.08914	118.37180	0.11837	89.139	10.04	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	653.25420	0.65325	722.75260	0.72275	653.254	11.65	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	46.79440	0.04679	42.69280	0.04269	46.794	13.12	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	37.40950	0.03741	33.48880	0.03349	37.409	13.44	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.11260	18.11260	18.03360	18.03360		10.95	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	476.19180	0.47619	534.50370	0.53450	476.192	11.19	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	665.61010	0.66561	730.57890	0.73058	665.610	11.77	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	761.62960	0.76163	829.04650	0.82905	761.630	12.04	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	23.92700	0.02393	24.02150	0.02402	23.927	16.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	14.62330	0.01462	14.91670	0.01492	14.623	17.33	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	14.53270	0.01453	14.82930	0.01483	14.533	17.39	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.26770	18.26770	18.18800	18.18800		11.61	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	322.00050	0.32200	308.59060	0.30859	322.000	13.03	0.00	0	570.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/06/2015		Foreign Exchange Future	18.53390	18.53390		18.45400	18.45400		12.14	0.00	0	1,775.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.83010	18.83010		18.75190	18.75190		12.94	0.00	0	295.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10482	0.10482		0.10536	0.10536		9.65	0.00	0	15,519.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10669	0.10669		0.10725	0.10725		13.64	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	14.16990	14.16990		14.18280	14.18280		9.75	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call	203.55440	0.20355		224.45170	0.22445	203.554	10.27	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry	14.17460	14.17460		14.18750	14.18750		10.01	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.24220	14.24220		14.25550	14.25550		10.44	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.28210	14.28210		14.29550	14.29550		10.60	14,282.10	1	74,131.00
€ / R	On 12/12/2014	13.50	Put	18.00200	0.01800		21.15510	0.02116	18.002	9.96	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	44.56420	0.04456		49.39440	0.04939	44.564	9.83	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	108.25420	0.10825		113.60160	0.11360	108.254	10.18	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	170.82260	0.17082		175.39770	0.17540	170.823	10.39	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	49.88830	0.04989		55.28050	0.05528	49.888	13.35	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	39.72740	0.03973		44.13750	0.04414	39.727	13.83	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	35.01010	0.03501		38.93710	0.03894	35.010	14.10	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	7.51420	0.00751		8.97090	0.00897	7.514	16.53	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.53130	14.53130		14.54490	14.54490		11.36	0.00	0	28,443.00
€ / R	On 16/03/2015	13.80	Put	111.95860	0.11196		115.78220	0.11578	111.959	10.15	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	173.58280	0.17358		177.74190	0.17774	173.583	10.47	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	180.70060	0.18070		184.87010	0.18487	180.701	10.50	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	273.85020	0.27385		286.40130	0.28640	273.850	12.49	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	261.99890	0.26200		274.08000	0.27408	261.999	12.62	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	214.75980	0.21476		224.76430	0.22476	214.760	13.20	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	209.38570	0.20939		219.13860	0.21914	209.386	13.28	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	178.89830	0.17890		187.17450	0.18717	178.898	13.75	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.77020	14.77020		14.78520	14.78520		11.97	0.00	0	1,200.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.04140	15.04140		15.05900	15.05900		12.71	0.00	0	122.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	517.22500	517.22500		517.48800	517.48800			0.00	0	0.00
AL12	On 05/02/2015		Index Future	525.25900	525.25900		525.52700	525.52700			0.00	0	0.00
AL12	On 07/05/2015		Index Future	534.30000	534.30000		534.57700	534.57700			0.00	0	0.00
AL37	On 06/11/2014		Index Future	437.07600	437.07600		436.94700	436.94700			0.00	0	3.00
AL37	On 05/02/2015		Index Future	443.86500	443.86500		443.73500	443.73500			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	516.03200	516.03200		516.10500	516.10500			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	524.04700	524.04700		524.12300	524.12300			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	469.81700	469.81700		469.89900	469.89900			0.00	0	582.00
ALBI	On 05/02/2015		Index Future	477.11400	477.11400		477.19900	477.19900			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	485.32600	485.32600		485.41600	485.41600			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.76050	9.76050		9.76030	9.76030		8.41	0.00	0	12,019.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	28.83730		0.02884		28.65540	0.02866	28.837	8.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	151.81550		0.15182		148.17030	0.14817	151.815	8.58	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	44.83050		0.04483		41.40880	0.04141	44.831	9.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	3.72960		0.00373		3.31430	0.00331	3.730	12.10	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	3.20240		0.00320		2.83890	0.00284	3.202	12.30	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.85740		9.85740		9.85830	9.85830		10.38	0.00	0	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.94980		9.94980		9.95210	9.95210		11.42	0.00	0	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.05730		10.05730		10.06170	10.06170		11.87	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.92770		9.92770		9.89440	9.89440		8.76	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.07000		10.07000		10.03520	10.03520		10.06	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			27.83460		27.83460		-30.58730	-30.58730			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			959.63160		959.63160		956.35860	956.35860			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,057.69420		1,057.69420		1,054.00940	1,054.00940			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			147.74120		147.74120		-150.63810	-150.63810			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			874.31490		874.31490		872.67080	872.67080			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.82440		11.82440		11.84180	11.84180		10.93	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.03610		12.03610		12.05490	12.05490		11.96	0.00	0	2,333.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.81320		1.81320		1.81120	1.81120		10.15	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.83110		1.83110		1.82910	1.82910		11.37	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.70841		123.70841		122.83935	122.83935			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.64520		125.64520		124.76294	124.76294			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.60607		82.97993		9.56683	83.27169			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.70028		84.26879		9.65974	84.56528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/05/2015	Bond Future		9.77518	81.93007		9.73329	82.23231			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		468.44000	468.44000		468.47800	468.47800			0.00	0	421.00
GOVI	On 05/02/2015	GOVI		475.71600	475.71600		475.75600	475.75600			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		483.90400	483.90400		483.94800	483.94800			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.63250	117.63250		117.61544	117.61544			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.31720	118.31720		118.30023	118.30023			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		123.75312	123.75312		123.50968	123.50968			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.38914	124.38914		124.14226	124.14226			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.44953	123.44953		123.43104	123.43104			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.38209	125.38209		125.36380	125.36380			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		132.01111	132.01111		131.66812	131.66812			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.62973	132.62973		132.28157	132.28157			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		220.54200	220.54200		220.24000	220.24000			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future		223.99500	223.99500		223.68900	223.68900			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.87700	227.87700		227.56700	227.56700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		591.08200	591.08200		591.18100	591.18100			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		600.40800	600.40800		600.51000	600.51000			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.12438	145.12438		145.16039	145.16039			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.11000	93.89000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.31000	93.69000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.46000	93.54000		6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.56000	93.44000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.72000	93.28000		6.74000	93.26000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.90000	93.10000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.05000	92.95000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.18000	92.82000		7.20000	92.80000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.30000		92.70000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.42000		92.58000		7.45000	92.55000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12460		0.12460		0.12410	0.12410			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06650		0.06650		0.06690	0.06690			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.27780		1.27780		1.27910	1.27910			51,112.00	40	25.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.27860		1.27860		1.27990	1.27990			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.11500		122.25794		8.11575	122.25152		7.06	1,129,663,365.60	9,240	42,767.00
R186	On 06/11/2014	Bond Future	7.70	Call	29.12000		0.02912		32.99000	0.03299	29.120	6.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	81.97000		0.08197		89.51000	0.08951	81.970	6.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	408.91000		0.40891		424.66000	0.42466	408.910	7.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,833.93000		1.83393		1,844.28000	1.84428	1,833.930	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	265.56000		0.26556		282.33000	0.28233	265.560	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	83.87000		0.08387		92.80000	0.09280	83.870	7.35	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	54.35000		0.05435		61.12000	0.06112	54.350	7.38	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	41.40000		0.04140		47.03000	0.04703	41.400	7.40	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.01000		0.00001		0.02000	0.00002	0.010	7.70	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.17891		118.86133		8.17965	118.85513		7.49	23,772,266.00	200	1,036.00
R186	On 05/02/2015	Bond Future	9.00	Put	232.01000		0.23201		236.53000	0.23653	232.010	7.99	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.22231		120.90957		8.22297	120.90414		7.75	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.82817		289.82817		289.78668	289.78668			0.00	0	939.00
R197	On 05/02/2015	Bond Future			288.34888		288.34888		288.30750	288.30750			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			233.77763		233.77763		233.74348	233.74348			170,657,669.90	730	49,953.00
R202	On 05/02/2015	Bond Future			234.24180		234.24180		234.20771	234.20771			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.90157		100.61340		7.90240	100.60844		5.82	0.00	0	8,484.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 05/02/2015	Bond Future			7.97306		102.17614		7.97389	102.17132		5.83	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.01410		100.00890		8.01483	100.00476		6.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.03694		101.86663		8.03724	101.86497		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	592.96000		0.59296		595.96000	0.59596	592.960	6.80	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.02577		104.38917		7.02682	104.38645		2.01	60,545,718.60	580	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	41.10000		0.04110		43.61000	0.04361	41.100	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	142.19000		0.14219		145.78000	0.14578	142.190	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.11282		106.01053		7.11386	106.00806		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,435.02000		1.43502		1,434.02000	1.43402	1,435.020	2.08	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.12767		103.66713		7.12848	103.66538		2.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.56511		97.46154		8.56586	97.45544			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.63104		94.96852		8.63179	94.96252			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.68170		96.60619		8.68239	96.60074			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.81965		99.26471		8.81032	99.35282			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.88384		96.54925		8.87421	96.63897			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.93446		98.21424		8.92447	98.30629			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.32378		105.47611		7.32473	105.47274		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.25000		0.00025		0.34000	0.00034	0.250	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.40288		103.07966		7.40382	103.07652		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.43916		104.85566		7.43992	104.85327		3.05	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.43884		102.76252		7.43878	102.76270		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	295.20000		0.29520		296.53000	0.29653	295.200	3.37	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.91425		100.72707		8.90994	100.77102			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.97676		97.90906		8.97229	97.95406			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.02643		99.59758		9.02177	99.64400			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.89947		100.13047		8.89013	100.22836			0.00	0	32,476.00
R2048	On 05/02/2015	Bond Future			8.96302		101.68568		8.95338	101.78539			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.00842		99.00344		8.99845	99.10558			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future		7.54250	101.09444		7.54845	101.06950		3.90	10,109,444.00	100	35,969.00
R207	On 05/02/2015	Bond Future		7.61800	99.02362		7.62425	98.99856		3.90	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future		7.66282	100.73032		7.66927	100.70559		4.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,346.24000	1.34624	1,335.92000	1.33592	1,346.240	4.06	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.67981	98.95617		7.68600	98.93354		4.19	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,098.01000	1.09801	1,090.97000	1.09097	1,098.010	4.13	0.00	0	70.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future		7.69695	96.06076		7.69780	96.05666		4.82	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.13000	0.00013	0.18000	0.00018	0.130	5.15	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		7.76947	97.55282		7.77031	97.54890		4.73	0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.81130	95.83140		7.81203	95.82811		5.06	0.00	0	0.00
R208	On 06/08/2015	Bond Future		7.83041	97.61188		7.83061	97.61100		5.15	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	450.34000	0.45034	452.57000	0.45257	450.340	5.47	0.00	0	198.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future		8.73880	76.80221		8.72943	76.87542		11.07	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	180.78000	0.18078	206.83000	0.20683	180.780	10.94	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	837.95000	0.83795	896.29000	0.89629	837.950	11.07	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,858.33000	1.85833	1,930.80000	1.93080	1,858.330	11.25	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,166.35000	2.16635	2,240.17000	2.24017	2,166.350	11.30	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,488.65000	2.48865	2,563.22000	2.56322	2,488.650	11.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	22.43000	0.02243	23.68000	0.02368	22.430	11.53	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1.82000	0.00182	2.07000	0.00207	1.820	11.76	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.74000	0.00074	0.87000	0.00087	0.740	11.83	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000	0.00000	0.01000	0.00001	0.000	11.99	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.99	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.79904	77.99515		8.78939	78.06966		11.33	0.00	0	0.00
R209	On 07/05/2015	Bond Future		8.84377	76.18893		8.83378	76.26535		12.32	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.87789	77.60495		8.86739	77.68465		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,049.74000	1.04974	1,038.81000	1.03881	1,049.740	13.40	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future	174.23953		174.23953		173.02314	173.02314			0.00	0	642.00
R210	On 05/02/2015	Bond Future	176.96733		176.96733		175.73251	175.73251			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future	132.54144		132.54144		132.58419	132.58419			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.01049		133.01049		133.05427	133.05427			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future	137.99143		137.99143		137.88137	137.88137			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	138.38899		138.38899		138.27759	138.27759			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.58005		87.64123		8.58081	87.63528		9.55	982,458,188.30	11,210	28,658.00
R213	On 05/02/2015	Bond Future	8.64583		89.00243		8.64657	88.99672		9.75	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.69077		86.98840		8.69146	86.98314		10.58	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future	8.84412		77.49267		8.83477	77.56888		11.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,905.09000	2.90509	2,983.19000	2.98319	2,905.090	12.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.27000	0.00027	0.33000	0.00033	0.270	12.56	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future	8.90602		78.69630		8.89638	78.77392		11.87	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.94990		76.75808		8.93993	76.83766		12.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,256.67000		21,256.67000		21,261.48000	21,261.48000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.91120		4.91120		4.87870	4.87870		5.89	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.89100		4.89100		4.85190	4.85190		7.39	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72370		1.72370		1.72610	1.72610			0.00	0	13.00

**Total for Derivatives :** **2,417,684,347.00**      **25,707**      **3 693 061.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.41105			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000		105.78869		7.07000	105.76872			0.00	0	5,912,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56291			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.49500		103.56053		8.49500	103.53673			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.12303			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.15000		101.81359		9.15000	101.78857			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.26002			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.35701			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.36000		99.91302		9.36000	99.88818			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.19000		100.94788		7.19000	100.92859			0.00	0	2,786,266,600.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	102.29326			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.80500		108.08230		8.80500	108.05700			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		128.16786		2.31000	275.28200			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.65703			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29333			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.71498			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.74263			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.76091			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.28298			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00469			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.67725			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		89.07584		100.00000	88.86172			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		171.50851		2.05000	171.45376			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.87256		2.76000	163.81716			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.72495		2.17000	174.66868			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.24090		1.82000	184.18323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	8.00125	77.74038	8.00125	77.72399				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00125	77.74038	8.00125	77.72399				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	100.63938				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.29451				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.15975				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	7.27500	103.14154	7.27500	103.12123				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44689				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36000	106.60159	7.36000	106.58031				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02462				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	2.68000	94.37744	2.68000	107.51050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.50000	101.29180		2.50000	158.52243			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	117.48518		2.39000	213.66919			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	9.49500	90.86486		9.49500	91.15882			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.76227			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	98.89500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.50764		9.63000	108.48891			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	9.50500	110.58684		9.50500	110.55879			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.85500	90.23480		8.85500	90.21332			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	9.60000	109.87993		9.60000	109.85178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.88216			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.77925			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.15500		105.97784		8.15500	105.95444			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.86000		103.09015		8.86000	103.06560			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.02000		100.42982		7.02000	104.55245			0.00	0	379,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.86000		100.31992		8.86000	100.29617			0.00	0	683,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.70000		94.70961		9.70000	94.68483			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.03000		102.63709		8.03000	102.61477			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		220.39202		2.12000	279.14712			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000		127.74862		1.32000	130.55885			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000		130.38353		2.05000	132.96017			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00473		100.00000	0.00472			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.46257		100.00000	59.31853			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.52000		102.99352		11.52000	102.96167			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70833			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.94632		100.00000	5.93175			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.75045			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.34769			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.44281		100.00000	35.35601			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66620			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.87310		11.00000	65.85427			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.68340		100.00000	22.62785			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.69979			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76475			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67081			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69039			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69901			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87984			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87984			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.89069			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.89069			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.86899			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.06967			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78854			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55936			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67867			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.69801			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.70580			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.69015			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65515			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.32000	103.63400		9.32000	103.60778			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.87061			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.52939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.95866			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.99204			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	172.00568			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.67072			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.67700			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.08810			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.67653			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.45002			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.37931			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.67904			0.00	0	8,059,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33552			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.03096			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.67309			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.83292			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59802			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58466			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61060			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65919			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63172			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60038			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60903			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.88585		10.23000	100.85804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61749			0.00	0	300,000,000.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60431			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.52829			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.43500	104.64683		9.43500	104.62047			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65677			0.00	60,000,000	30,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.42273		1.75000	116.37240			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80928			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60963			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64338			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66269			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62404			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01011			0.00	100,000,000	18,500,000,000.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20224			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.39035			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61707			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75515			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65883			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.64298			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67612			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.68630			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08907			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33772			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.68873			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.68873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72440			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64724			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72730			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.78674			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72440			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.97017			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.70206			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.69357			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.91842			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.81222			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60856			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60314			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.20214			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61785			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.46732			0.00	0	100,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.64338			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60934			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60856			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.66369			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56947			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.78242			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.78943			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.63719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		15.71372	100.00000	15.67565				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.33492	100.00000	15.28653				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.23311				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.35681				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.43919				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.01938				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.02144				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.02418				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.01996				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.94000		98.18195	7.94000	98.16095				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.02550				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.02953				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.75500		100.23449	8.75500	100.21077				0.00	0	2,809,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.60000		111.67305	9.60000	111.64444				0.00	0	4,798,854,700.00
AIR03	On 09/03/2016	Spot Bond	7.48000		105.63055	7.48000	105.60912				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.23500		103.74683	9.23500	103.72138				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.48820	100.00000	11.46276				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.96500		104.22159	9.96500	104.19405				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000		162.83663	2.75000	162.78162				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.99253				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.79973				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.83429				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.54594				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73720			0.00	0	3,500,000,000.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.52684			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60828			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.62404			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66739			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01988			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	93.88500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92324			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	90.90949			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.64000	129.85887		2.64000	295.16246			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	88.10503			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.86661			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.28967			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	104.82285			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	85.88559			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13254			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	20.89705		100.00000	20.76509		400,000,000,000,000.00	4,000,000,000	4,000,000,000.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78441			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56982			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56206			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47396			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.90500	103.47621		8.90500	103.45144			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36932			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85129			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	102.02743			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.52088			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.22823			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.43000	104.20475		9.43000	104.17852			0.00	0	1,140,700,000.00
BAW2	On 02/10/2015	Spot Bond	7.60000	104.27572		7.60000	104.25436			0.00	0	533,500,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	30.55797		100.00000	30.42359			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.45804			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.75500	103.55456		8.75500	103.53018			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.10344	102.33470		11.10344	101.84688			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.09827	100.92949		11.09827	100.85735			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.13461	100.88416		11.13461	100.82408			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.63299			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.16964	100.88146		11.16964	100.76857			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.84789	100.51825		11.84789	100.48988			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64712			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64719			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.35344	100.26806		11.35344	100.35477			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.29080	101.57052		11.29080	100.81434			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.09827	100.92949		11.09827	100.85735			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.19341	101.19393		11.19341	100.95790			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.36808	96.84498		10.36808	100.60333			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61611			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60781			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60781			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97713	99.54637		10.97713	99.96925			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000	99.65043		11.53000	99.61965			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59123			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.45500	73.79831		11.45500	97.54073			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56262			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.65597		9.28000	100.52489			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59952			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.30500	70.68134		11.30500	99.81473			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58293			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59676			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59676			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89584		0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.57630		0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.60452		0.00		0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.01434		0.00		0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.60452		0.00		0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57740		0.00		0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58514		0.00		0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.60461		0.00		0	0.00	
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44682		0.00		0	0.00	
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47794		0.00		0	0.00	
BAYB02	On 31/03/2016	Spot Bond	14.10344	102.47726	14.10344	102.00101		0.00		0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.30376	101.00820	15.30376	100.97174		0.00		0	0.00	
BAYB04	On 31/03/2017	Spot Bond	14.15915	100.97093	14.15915	100.89331		0.00		0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77525		0.00		0	0.00	
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.77525		0.00		0	0.00	
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.77525		0.00		0	0.00	
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.80252		0.00		0	0.00	
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.67942		0.00		0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.88811	100.00000	21.84658		0.00		0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.71439	100.00000	19.66664		0.00		0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.94231	100.00000	17.89885		0.00		0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.07551	100.00000	11.04867		0.00		0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.07551	100.00000	11.04867		0.00		0	0.00	
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.39081	100.00000	13.35837		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.60290	100.00000	11.57480				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.06708				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.99996				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.25582				0.00	7,200,000,000	3,600,000,000.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.27090				0.00	0	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.54598	100.00000	7.52750				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.54598	100.00000	7.52750				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.50145	2.02000	180.37024				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12000		96.80104	8.12000	153.08200				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12000		98.11757	8.12000	153.41689				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.50500		97.03248	8.50500	97.01028				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.96484				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.90500		98.15832	7.90500	98.13730				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.97765				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.99998				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.99998				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.99996				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.99966				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.02245	100.00000	20.97152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61973			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69914			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73317			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.74451			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.88061			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.06204			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72713			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78077			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79539			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.30500	101.94145		8.30500	101.91855			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83923			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91699			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.86839			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43546			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.61500	67.51044		8.61500	103.62220			0.00	0	4,700,000,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.08092			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.47844			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.70932			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.10798			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.28216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.10430			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.15882			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25787			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.66948			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.34079			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		59.38701		100.00000	59.24156			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.86419			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86026			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.27546			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	100.00000		50.19026		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		26.08056		100.00000	26.01739			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71629			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.35870			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.53500		106.25870		7.53500	106.23683			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.45500		115.01980		9.45500	114.99093			0.00	0	40,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.37646			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.35500		106.45845		9.35500	106.43200			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.50500		97.85388		12.50500	97.82110			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.32150			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.46500		102.81509		11.46500	102.78395			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.46141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.34500	104.22675		9.34500	104.20089			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.16312			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.90500	98.72737		11.90500	98.69636			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.34306			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.05162			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.55885			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.18000	96.91245		10.18000	96.88630			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.97000	118.98048		9.97000	118.94885			0.00	0	1,642,538,800.00
CCT02	On 12/06/2024	Spot Bond	9.80000	115.31719		9.80000	115.28705			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.13000	114.56720		9.13000	114.53894			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34846			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.65500	101.28746		11.65500	101.25577			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.71748			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41194			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.41452			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72949			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.95847			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.21556			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52029			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.53974			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56243			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.28720			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.26367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.38801			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.61368			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67083			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49596			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.07484		10.11000	103.04722			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31461			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	120.58184		2.76000	120.54113			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	117.67876		3.14000	120.43511			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.16806		8.25000	101.14547			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.75000	128.50121		2.75000	122.62872			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	125.67000		2.40000	119.92802			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.93192			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.73000	99.73911		8.73000	99.71571			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02129			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02016			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.78000	99.80433		8.78000	99.78076			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.78000	99.80433		8.78000	99.78076			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.83000	102.89773		8.83000	102.87344			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.68650			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75384			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.18943			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.18943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.41377		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69566		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18796		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.26072		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	101.47585	9.35000	101.45065		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	101.47585	9.35000	101.45065		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18790		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19100		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89846		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72110		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80070		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80489		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72110		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72110		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76664		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.53876		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12106		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.64902		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.64902		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.64902		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01455		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.23500	102.16062	9.23500	102.13514		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.71762		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77661		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02874			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02513			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06959			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26383			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.42032			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25827			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.79298			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.00416			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.86709			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65830			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61630			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.93039			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.60382			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86445			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63024			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.11859			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52593			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62350			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39983			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.73114			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52608			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52608			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52193			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	127.30703			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.08344			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	127.16368			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	126.84069			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	127.15897			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	124.89285			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	125.65966			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.62910			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.77500		96.20720		10.77500	97.58827			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.29500		94.04534		11.29500	94.27279			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49968			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.73365			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.59226			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93368			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.75744			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.08713		8.80500	99.76613			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64724			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.95776			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	122.49570			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.67582			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.68739			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.73211			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.70223			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96792			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	77.84296			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.76487			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49968			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	110.51959			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	110.68659			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.84174			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.84503			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50247			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96208			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.79592			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61594			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.71053			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.84327			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.52451			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48855			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.86065			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.13394			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.94128			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.79883			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93408			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.59152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361	On 20/03/2024	Spot Bond	10.55000		100.61292		10.55000	100.76977			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.95500		104.18031		9.95500	104.35542			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.64531			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.98092			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.09500		105.63328		12.09500	105.84219			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.06349			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.12500		105.77978		12.12500	105.61073			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.55500		105.40364		10.55500	105.25644			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.06349			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.86006			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.77827			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.71901			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.73211			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.64724			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52026			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.48000		102.74628		9.48000	102.61492			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60341			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71284			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.91297		10.55000	100.88432			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.95107		11.00000	98.20250			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.72440			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98045			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.88500		101.89894		11.88500	101.73658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.79209			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.64724			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.85104			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.68971			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000		27.54741	100.00000		27.41475			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	100.00000		35.97639	100.00000		30.39009		60,000,000,000,000.00	600,000,000	3,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		39.47962		7.01000	40.09159			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	162.99666			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	8.50500		97.03248		8.50500	140.30607			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.12000		34.81429		8.12000	153.08200			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.12000		35.24135		8.12000	153.41689			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.03099			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.97140			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.25044			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.25044			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.69431			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.65045			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65912			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24913			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65883			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60159			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.63178			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62791			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.63178			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.36031			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.14126			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		106.38290		8.87000	104.36281			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.70500		104.29998		8.70500	104.27570			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.12000		116.41336		10.12000	116.38196			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.40000		106.52270		8.40000	106.49876			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69000		105.96786		9.69000	105.94017			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.73500		106.47264		9.73500	106.44499			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08500		95.00798		10.08500	94.98230			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.85000		95.97590		10.85000	95.94804			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.85000		93.79678		10.85000	93.76970			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.16383			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.16529			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05939			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.01365			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43559			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.16725			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.59876			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00000		100.43149		11.00000	103.30147			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.37573		100.00000	12.34543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.17704	100.00000	4.16386				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.20045	100.00000	15.15246				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.93610				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03000		98.53580	8.03000	97.39976				0.00	0	100,000,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.05140				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.99785				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.84448				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		93.91713	100.00000	93.68408				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.88578				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.26657				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.55796				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.85717				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.47186				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	97.17798				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.84349				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	99.89511				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.94672				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.73596				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.54191				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.68000		104.82977	8.68000	104.80544				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.58000		116.55035	7.58000	116.52666				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.53000		105.78203	8.53000	105.75802				75,444,438,000.00	8,844,600	3,333,008,800.00
DV23	On 27/02/2023	Spot Bond	9.13500		106.47497	9.13500	106.44913				82,764,927,000.00	9,060,200	1,677,909,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.18500	104.80478		9.18500	104.77920			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.51500	106.28169		9.51500	106.25485			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.77416			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.69993			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52060			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41167			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66203			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.32155			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63633			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42686			0.00	0	1,800,000,000.00
E170	On 01/08/2020	Spot Bond	7.99000	128.07992		7.99000	128.05265			0.00	0	2,011,700,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.10786			0.00	0	1,200,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.86040		0.20000	136.09131			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.00000	124.77748		2.06000	123.89079			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.07000	111.07647		2.07000	111.04104			0.00	0	8,500,000.00
EL30	On 29/07/2030	Spot Bond	2.10000	110.67584		2.10000	110.64043			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.15000	102.88191		2.15000	102.84883			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.58000	106.70298		9.58000	106.67586			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.43000	107.27792		9.43000	107.25062			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.90000	105.57412		9.90000	105.54639			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.14000	96.76655		10.14000	99.61207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.29000		102.97275		10.29000	101.90557			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34990			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.13481			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.80233			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.38472			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.14369			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.18765			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		60.62308		100.00000	60.43173			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		97.16479		100.00000	96.91500			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		81.80047		100.00000	81.62970			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		133.18606		3.00000	133.14009			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.38000		104.92390		11.38000	104.89235			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.63647			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	98.59914			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.51606			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.88500		96.76683		9.88500	96.74118			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.33117			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.19303			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.50256			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.38904			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	101.47613			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.72405			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.26879			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32082			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.25838			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.30174			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.26719			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.24975			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.02000	101.70996		7.02000	101.69069			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.84500	104.27262		7.84500	104.25058			4,864,242,826,500.00	620,043,700	4,928,989,300.00
ES23	On 25/01/2023	Spot Bond	8.48500	111.25826		8.48500	111.23314			190,146,304,500.00	22,409,700	6,043,615,000.00
ES26	On 02/04/2026	Spot Bond	8.81000	93.58860		8.81000	93.56643			151,119,692,000.00	17,153,200	12,306,793,300.00
ES33	On 15/09/2033	Spot Bond	9.58500	82.70747		9.54500	82.98462			191,935,311,750,000.00	20,024,550,000	29,157,676,800.00
ES42	On 25/04/2042	Spot Bond	9.66000	88.81997		9.66000	88.79708			77,280,000,000,000.00	8,000,000,000	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.16955			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.38446			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21443			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.07666			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53918			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94803			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77260			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25188			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.48908		100.00000	12.45882			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.15451		100.00000	12.12506			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.76117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.23483				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.84880				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.90716				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.30500	100.10784	9.30500	100.08297				0.00	0	43,850,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77609				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77602				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.87451				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	104.33166				0.00	160,000,000	80,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.12460				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.14320				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.18000	102.64812	10.18000	102.97904				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.10500	106.91759	11.10500	106.88602				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.39251				0.00	16,400,000,000	4,100,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	131.25345	2.15000	132.09153				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	129.68069	2.15000	278.53250				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000	103.79879	2.40000	110.30114				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	101.52069	2.48000	158.88073				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	119.34387	2.28000	217.05023				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63000	106.36133	7.63000	106.33933				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81000	63.17658	7.81000	62.52898				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45700	40.45009	9.45700	39.54241				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.16854	9.69000	38.22795				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	73.58871	100.00000	73.44064				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC03U	On 27/03/2015	Spot Bond	100.00000		75.99496		100.00000	75.84937			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.35252			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77270			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67088			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73513			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.04004		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.04004		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72440			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69126			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83542			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.71284			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.03219		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.75673			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.92764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90090			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.75538		100.09221	17.71186			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64879			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.55118			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.85852			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.30320			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71937			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72723			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66534			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67814			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88178			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66655			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.31051		13.22500	58.28967			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62946			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.63023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92132			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65806			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	95.31290		3.63500	98.57361			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68586			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68586			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.42272			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49968			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.72436			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.64724			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63255			0.00	0	7,960,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.96027			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.73750			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.49742			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.93961			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.09510			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.84349			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67196			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83554			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62558			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.67814			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.67814			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72719			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40175			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.42332			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62953			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25744			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.71516			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23841			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61151			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21730			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21789			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08200			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07399			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08200			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07367			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70388			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.97344		8.75000	101.80366			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.51057			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.56230	100.00000	100.00000	11.52581			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.55538	100.00000	100.00000	10.52206			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.38638			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.27612	100.00000	100.00000	1.26950			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.42638			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.72168			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71780			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.95923			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.90266			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	117.22100		3.39000	121.84084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.73032			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.73737			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		108.24673		3.37000	121.99880			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		105.59638		3.39000	121.84084			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000		102.21350		2.64000	126.83043			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000		101.42886		2.71000	133.98800			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.13977			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.63945			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72566			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.63866			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.84140			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81171			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69588			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69511			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.82113			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70278			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.81470		100.00000	9.79066			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.76524		100.00000	23.70703			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		56.35436		100.00000	56.17842			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.72981		100.00000	17.67385			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.78000		149.98916		4.78000	149.93041			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51558			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.22364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.12689			0.00	0	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.36946			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.37088			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.42078			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.16367			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800		82.45042		2.12800	100.82252			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		101.41304		2.47000	133.02712			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.99979			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.97216		10.38000	99.94432			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.97216		10.38000	99.94432			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98247			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.00704			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		98.93117		2.61000	107.37199			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		206.97357		2.59000	207.68629			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		107.98058		2.58000	107.94463			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30910			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		206.09440		2.62000	206.80673			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.19252			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		109.43153		2.49000	109.39537			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		106.27330		2.67000	106.23766			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.45932			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	48.13200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36061			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS119	On 31/01/2038	Spot Bond		2.77500	104.66668		2.77500	104.28730			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.74000	112.31969		2.74000	257.62458			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	124.93235		2.66000	268.33017			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.58550		2.16000	278.32799			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	122.94926		2.88000	264.06931			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	102.13813		2.52000	128.93330			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.78610			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05000	133.00255		2.05000	128.89469			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02095			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30104			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.66422			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.45000	107.28623		2.45000	107.25089			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.77012		104.97509	18.72212			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.84712		101.07593	22.79063			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.29612		100.44759	15.25852			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.26608		100.76967	21.21364			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.11000	116.09958		2.11000	116.06238			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35000	97.27126		2.35000	110.80799			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.59803			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38000	97.00411		2.38000	110.50357			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.29001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond	2.36000	127.69948		2.36000	347.50723			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.54835			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.19431			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	6.70000	101.70531		6.70000	101.68712			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.80000	101.15185		7.80000	101.13047			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.11500	101.83181		8.11500	101.80944			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.29500	106.77190		8.29500	106.74806			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.80000	104.70545		8.80000	104.68095			0.00	0	3,449,980,000.00
FRX20	On 01/10/2020	Spot Bond	9.01000	99.31861		9.01000	99.29457			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.57500	90.75836		9.57500	90.73491			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.63000	111.05737		9.63000	111.02882			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.94000	98.90678		9.94000	97.47359			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29500	95.35051		10.29500	95.32450			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.28000	79.03750		10.28000	79.01573			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.55311			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.57279			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.58064			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.60023			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.63161			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.65513			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.75694			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.19871			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.21056			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.24428			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.29490			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.33707			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.52250			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38643			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57708			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.10500	101.10456		9.10500	101.07982			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	2,200.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32557			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89831			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	99.88219			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.87974			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.87498			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.86907			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.86088			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91362			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.13300			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.90623			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.08081			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.84424			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.33201			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55011			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07009			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47634			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.69494			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.85615			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.33554			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76129			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.59032			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.66673			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45036			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28116			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01977			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.65672	100.84466		7.65672	96.90051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.02073			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.65633	100.38172		8.65633	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	100.02195			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.10634	100.38464		9.10634	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	100.02346			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	100.08008			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13820			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14290			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.62448			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.13500	103.29575		9.13500	103.27067			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.18500	109.26369		8.18500	109.23988			0.00	0	3,645,900,000.00
HWAY23	On 07/12/2023	Spot Bond		1.96000	131.50530		1.96000	282.45291			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.97000	134.31721		1.97000	288.49237			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.53500	99.54443		9.53500	99.51924			0.00	0	4,558,400,000.00
HWAY35	On 31/07/2035	Spot Bond		9.47500	100.03216		9.47500	100.00700			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	84.84848		100.00000	84.65116			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	22.13394		100.00000	22.07973			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	55.85788		100.00000	55.72257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.69351	100.00000	26.62884				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.63767	100.00000	15.59979				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.21136	100.00000	86.01087				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		117.24300	1.74000	117.20664			185,484,562,368,000.00	06,600,323,200	01,619,761,600.00	
I2038	On 31/01/2038	Spot Bond	1.84000		123.34338	1.85000	123.08044			109,017,069,248,000.00	59,248,407,200	84,352,869,800.00	
I2046	On 31/03/2046	Spot Bond	1.89000		123.04069	1.89000	123.00196			52,931,662,434,000.00	28,006,170,600	49,272,921,000.00	
I2050	On 31/12/2050	Spot Bond	1.93000		131.57404	1.94000	131.21044			965,605,248,000.00	500,313,600	27,421,308,500.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.20000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.52000		102.20594	7.52000	102.18547				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.33397				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.25219				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.33000		102.48351	8.33000	102.46040				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.00500		106.80993	8.00500	106.78678				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.15000		101.64148	8.15000	101.61942				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.49432				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.57951				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000		101.59084	1.48000	130.09973				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		104.84478	2.12000	132.35144				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.61101				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.45241				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.12500		102.36319	8.12500	102.34080				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.07876				0.00	600,000,000	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.77110				0.00	500,000,000	5,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.57291				0.00	250,000,000	125,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45		On 21/12/2018	Spot Bond	8.73500	100.14928		8.73500	100.12589			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.76000	95.70142		8.76000	95.67913			0.00	0	8,900,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92917			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.20500	97.83025		8.20500	97.80864			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.23000	101.42843		9.23000	101.38047			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.81744			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.81209			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	100.56093		7.90000	100.53977			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.51500	100.52393		8.51500	100.50115			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.76833			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31818			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.77500	103.14936		7.77500	103.12799			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.47500	104.24348		8.47500	104.21997			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.58500	105.88096		9.58500	105.85402			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42684			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94602			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85235			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.84921			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.84593			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00572		100.00000	0.00571			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07471			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.98136			0.00	0	1,500,000,000.00
IDCG03		On 22/10/2020	Spot Bond	8.83000	97.75505		8.83000	97.73197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.04680		5.00000	100.03343			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.04680		5.00000	100.03343			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.12008		5.00000	101.10651			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.04071		5.00000	100.02714			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.41661		4.00000	100.40563			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	100.00000	7.92771	100.00000	7.89758			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.83181	100.00000	31.73242				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.59794	100.00000	31.49929				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.59794	100.00000	31.49929				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.09704		9.20000	105.07108			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51206			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51206			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.50260			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.00651	100.00000	7.98690				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19564			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50355			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.08000	100.83774		9.08000	100.81353			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.50721			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.10568	100.00000	10.08120				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	56.35436	100.00000	56.17842				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	12.64546	100.00000	12.47570				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	99.72678	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
IN445U	On 04/11/2014	Spot Bond	100.00000		98.03944	100.00000	97.78075				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.25690	100.00000	96.00753				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		97.56097	100.00000	96.77419				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		99.72678	100.00000	100.00000				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.98288	6.25000	99.91446				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.89573	6.35000	99.79167				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.77435	6.35000	99.67054				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.65326	6.35000	99.54971				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.53247	6.35000	99.42917				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.40737	6.40000	99.30352				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.16538	6.40000	99.06203				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.55449	6.45000	98.45161				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.43449	6.45000	98.33186				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.54851				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.10344		101.77797	11.10344	101.44304				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.10344		100.54272	11.10344	100.54960				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.70170				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.19791				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.68878				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.33445	6.50000	100.31682				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.70514				0.00	0	0.00

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	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73861			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15208			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67814			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.31448			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53101			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53275			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.38754			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27161			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16244			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.14936			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	105.33173			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.64000			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.09070			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.10603			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62384			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57740			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97016			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.20630			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.70611			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.97034			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34897			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.16621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.16835			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.84000	100.12593		8.84000	100.10214			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42116			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.43092			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.43745			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12100			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12723			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.48618			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.38000	103.88399		9.38000	103.85812			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.72272			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.69500	103.39376		8.69500	103.36945			0.00	0	3,705,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31088			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.23400			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.60554			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.43652			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.71388			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.70000	104.66046		8.70000	104.63611			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.36427			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.05229			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	97.65432		3.21000	125.74755			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.66000	139.30418		3.66000	139.25365			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.45271			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.18720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.10459			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.92902			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.52696			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	96.83324		3.74000	97.64325			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	96.75251		3.74000	104.01915			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.00125			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.68246			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.35500	109.44581		10.35500	109.41579			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.91721			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.76000	137.77416		3.76000	137.72381			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	99.35364		100.00000	99.08799			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	97.54937		100.00000	97.29334			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	95.75945		100.00000	95.51265			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14548			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	6.25000	99.86320		6.25000	99.76085		31,250,000,000,000.00	5,000,000,000	5,000,000,000.00	
IVA449	On 04/12/2014	Spot Bond	6.40000	99.25167		6.40000	99.14814			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	99.13091		6.40000	99.02763			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.64038		6.45000	98.53733			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000	98.52017		6.45000	98.41737			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000	98.40025		6.45000	98.16129			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.54171			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.39718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.01984			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.29677			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.19375			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.33721			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.03903			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16660			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16768			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16983			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16013			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01963			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.84169			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.68674			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.35371			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.07125			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.06059			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.38491			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22238			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94318			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.85894			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.63913			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.45527			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.46659			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.46659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	9.07500	101.12068		9.07500	103.23610			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.40186		100.00000	12.35523			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.57507		100.00000	9.53296			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.07142			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.25000	109.74352		9.25000	102.72921			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83830			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.37687			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71248			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.54543			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	96.04422		100.00000	95.79795			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.81482			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	81.13283		100.00000	99.72899			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.84921			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	38.08543		100.00000	37.99317			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.51914			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	92.20154		100.00000	91.97276			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	98.13334		100.00000	97.87234			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	84.15452		100.00000	83.97355			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	98.19974		100.00000	97.94267			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	88.00089		100.00000	87.79236			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78573			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.81401			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.96031			0.00	0	0.00

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 30/10/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.18762			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.05621			0.00	0	3,760,000,000.00
KW01	On 31/10/2027	Spot Bond	8.50000		138.60802		8.50000	138.57668			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.77336			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.62885			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.70092			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.04378			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.72128			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80048			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.78500		98.71575		8.78500	98.69270			0.00	0	3,364,046,400.00
LGL03	On 03/04/2018	Spot Bond	8.85500		74.17542		8.85500	96.82464			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.36000		100.83476		9.36000	100.80970			0.00	0	648,600,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.10187			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.02000		104.52009		10.02000	104.49218			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19887			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.27916			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35974			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.45609			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.96629			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.36863			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.16346			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.61710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20894			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.87894			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.88547			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58293			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15690			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.83286			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.33377			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68351			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.04844			0.00	0	40,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.25259			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.33803			0.00	0	40,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.10746			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	105.58268			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35296			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.41286			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.44567			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		96.00459		100.00000	95.75906			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.26942		100.00000	35.18304			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		85.64706		100.00000	85.44601			0.00	0	0.00



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		16.07001	100.00000	15.99935				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.65500		101.53357	8.65500	101.50994				0.00	0	124,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.54500		101.48507	8.54500	101.46174				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.81486				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.76126				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.15543				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.30274				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.09930				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.19775				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94000		101.54916	7.94000	101.52745				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72500		104.86847	8.72500	104.84414				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.50500		105.52826	9.50500	105.50162				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50000		103.62847	6.50000	103.61019				0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57669				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.59632				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.53000		103.57912	9.53000	103.66563				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67000		101.56290	7.67000	101.54179				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.12972				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.86500		103.25774	8.86500	103.23327				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.71596				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.38000		105.69047	9.38000	104.17122				0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.87776	100.00000	14.84132				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.40870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.56500	103.13998		8.56500	103.11635			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.62000	103.75321		7.62000	103.73213			0.00	0	1,372,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.55500	106.51208		8.55500	106.48783			14,543,500,000,000.00	1,700,000,000	1,610,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.19760		100.89771	7.18003			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.29101		100.61875	7.27324			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.36757			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.37667			0.00	0	50,000,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.48809			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.61781			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.69783		100.00000	0.69614			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.69783		100.00000	0.69614			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.95000	99.58162		8.95000	99.55793			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.55528		7.59000	100.53493			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.05000	102.94789		9.05000	102.92313			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.62043			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.83000	103.48863		8.83000	103.46394			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23496			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.28500	103.62288		9.28500	103.59690			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.40464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond		9.19000	103.47860		9.19000	103.35097			0.00	0	10,000,000,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.27932			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.47155			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14008			0.00	0	370,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.16394			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54961			0.00	0	70,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49198			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.53309			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.22000	103.90854		7.22000	103.88819			0.00	0	1,427,900,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.99893			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.55500	112.45344		8.55500	112.42742			0.00	0	2,980,900,000.00
NBK4	On 28/10/2024	Spot Bond		10.67500	36.20600		10.67500	36.19594			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.42000	101.15898		7.42000	101.13914			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26130			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.02091			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.94000	102.60950		7.94000	102.58743			0.00	0	4,208,856,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57620			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67833			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20690			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30985			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13222			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.51605		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.01837		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.88022		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.83842		0.00		0	600,000,000.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.84095		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.54112		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45964		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.62180		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.59042		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.04086		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.57116		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56439		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.56400		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.81176		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.64724		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.84500	105.52712	9.84500	105.71105		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.64338		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.88000	104.27775	9.88000	104.56984		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.64724		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.58377		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62321		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.65343		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.66115		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		8.21000	102.99209		8.21000	102.96920			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	99.86265			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	103.07062			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.93500	103.60205		9.93500	103.61068			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.21780			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.16584			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26886			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.95500	116.07623		11.95500	116.03960			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.73973			0.00	60,000,000	30,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65883			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.17000	169.39730		2.17000	169.34273			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.58000	105.70283		8.58000	105.67870			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77058			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.21000	107.02461		9.21000	106.99813			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21479			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30700			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.14947			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.19034			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.16584			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.41000	107.02980		9.41000	108.31695			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19040			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.21484			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.19851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	9.61000	107.03519		9.61000	107.00758			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24758			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.23117			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.23934			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.54100			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.44160			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.26383			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.41500	117.88516		8.41500	117.85862			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.23000	116.56536		9.23000	116.53678			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	174.92078		2.06500	174.86492			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.90000	122.45843		9.90000	122.42611			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.50756			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.37832			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65396			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.89913			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.14938			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.30466			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.62812			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.85597		100.00000	17.81272			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	54.64584		100.00000	54.51346			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.51000	101.23237		7.51000	101.21198			0.00	0	11,117,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.64836		100.00000	25.58623			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		84.66072	100.00000	84.47047				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.38517				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.96180				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.94868				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.83674				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.34128				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.64546				0.00	0	70,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.62479				0.00	0	2,700,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00600				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.48000		104.77274	9.48000	104.63342				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.63490				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.68139				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.70231				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.74879				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.94865				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.99512				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.78678				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.92000		42.01575	7.92000	42.00683				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.52000		107.35463	6.52000	107.33561			856,331,450,992,000.00	31,339,179,600	88,010,820,400.00	
R158P	On 15/09/2015	Spot Bond	6.73000		94.23044	6.73000	94.21321				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.83000		113.04782	6.83000	113.02686			1,183,045,531,055,000.00	73,213,108,500	20,259,051,200.00	
R159P	On 15/09/2016	Spot Bond	6.66000		88.30849	6.66000	88.29251				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.10000		121.85650	8.10000	121.83006			5,594,252,098,850,000.00	25,216,308,500	24,307,423,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.84000	39.24150	7.84000	39.23325			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.76000	36.70703	7.76000	36.69939			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.66000	288.86853	1.66000	288.77947			16,164,705,006,000.00		9,737,774,100	21,693,176,600.00	
R201	On 21/12/2014	Spot Bond	5.97500	103.35981	5.98500	103.34135			0.00		0	8,796,694,300.00	
R202	On 07/12/2033	Spot Bond	1.79000	233.00376	1.79000	232.93108			167,629,073,151,000.00		93,647,526,900	51,404,307,400.00	
R2023	On 28/02/2023	Spot Bond	7.88500	100.28302	7.88500	100.26160			2,008,576,503,447,000.00		54,733,862,200	88,555,139,800.00	
R203	On 15/09/2017	Spot Bond	7.00500	104.04638	7.00500	104.02660			2,045,636,771,175,000.00		92,025,235,000	84,536,651,100.00	
R2030	On 31/01/2030	Spot Bond	8.55000	97.14154	8.55000	97.11944			383,881,958,685,000.00		44,898,474,700	31,218,517,800.00	
R2032	On 31/03/2032	Spot Bond	8.70000	96.48830	8.70000	96.46573			249,533,400,000,000.00		28,682,000,000	80,860,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.79500	99.03345	8.79500	99.01029			357,313,686,642,500.00		40,626,911,500	66,407,962,700.00	
R204	On 21/12/2018	Spot Bond	7.30500	105.12974	7.30500	105.10913			925,099,123,701,000.00		26,639,168,200	09,142,414,100.00	
R2044	On 31/01/2044	Spot Bond	8.89500	100.44740	8.89500	100.42364			944,537,812,500,000.00		06,187,500,000	72,100,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.87500	99.90684	8.87500	99.88287			1,541,165,107,687,500.00		73,652,406,500	31,975,751,500.00	
R207	On 15/01/2020	Spot Bond	7.52500	100.76248	7.53000	100.72110			2,877,521,427,602,500.00		82,394,874,100	39,755,058,800.00	
R208	On 31/03/2021	Spot Bond	7.68000	95.74535	7.68000	95.72553			3,838,284,350,976,000.00		99,776,608,200	14,736,751,700.00	
R209	On 31/03/2036	Spot Bond	8.72500	76.55003	8.71500	76.61043			2,034,441,098,752,500.00		33,173,764,900	26,135,156,900.00	
R210	On 31/03/2028	Spot Bond	1.70000	173.66257	1.76000	172.42182			68,406,385,000,000.00		40,239,050,000	26,986,384,000.00	
R211	On 31/01/2017	Spot Bond	0.80000	132.10261	0.78000	132.12334			5,312,080,000.00		6,640,100	02,322,667,200.00	
R212	On 31/01/2022	Spot Bond	1.54000	137.53454	1.55000	137.40207			54,824,708,092,000.00		35,600,459,800	70,697,369,400.00	
R213	On 28/02/2031	Spot Bond	8.56500	87.35342	8.56500	87.33318			1,948,251,897,505,500.00		27,466,654,700	58,381,114,800.00	
R214	On 28/02/2041	Spot Bond	8.82000	77.31995	8.82000	77.30151			2,212,302,005,676,000.00		50,827,891,800	48,807,705,500.00	
R227C	On 15/03/2015	Spot Bond	6.89000	97.35369	6.89000	97.33580			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.73000	94.23044	6.73000	94.21321			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.65000	91.26151	6.65000	91.24501			0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.66000		88.30849		6.66000	88.29251			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.99000		99.02494		5.99000	99.00885			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.80000		95.65741		6.80000	95.63994			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.67000		92.64752		6.67000	92.63092			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.65000		89.68633		6.65000	89.67030			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.71000		86.69123		6.71000	86.67560			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.98000		83.29585		6.98000	83.28023			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.03000		80.36393		7.03000	80.34876			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.31000		76.86996		7.31000	76.85488			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.29000		74.21904		7.29000	74.20452			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.27000		71.67337		7.27000	71.65939			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.26000		69.19390		7.26000	69.18042			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.49000		65.93651		7.49000	65.92326			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.47000		63.63189		7.47000	63.61914			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.60000		60.83084		7.60000	60.81844			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.57000		58.72536		7.57000	58.71344			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.54000		56.70917		7.54000	56.69770			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.51000		54.77805		7.51000	54.76702			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.47000		52.97223		7.47000	52.96162			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.43000		51.24574		7.43000	51.23552			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.04000		46.68397		8.04000	46.67392			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.00000		45.05557		8.00000	45.04592			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.96000		43.50074		7.96000	43.49146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	7.92000	42.01575		7.92000	42.00683			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.88000	40.59711		7.88000	40.58853			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.84000	39.24150		7.84000	39.23325			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.80000	37.94579		7.80000	37.93786			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.76000	36.70703		7.76000	36.69939			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15901			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.37716			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21069			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.09368			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.44304		100.00000	18.39836			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.32715		100.00000	23.27002			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74422			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85510			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27287			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49393			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11255			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.63785			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.15577			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.62162			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88576			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	40,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.12133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.93571			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.33727			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		100.00000	19.22920		100.00000	8.90568		1,000,000,000,000,000.00	10,000,000,000	15,900,000,000.00	
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.84261			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.69473			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.27020			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.04449			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.43990			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.67790			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.22960			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.83048			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.73889		12.35000	104.70478			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.55238		100.00000	15.51470			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.85869			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.51868			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62528			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.99693		100.00000	3.98714			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.74856		100.00000	21.69587			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	40.07556		100.00000	39.97848			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.79778		100.00000	11.76920			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	25.60420		100.00000	25.54217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	107.00980				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	76.36199				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.98000	104.82124	8.98000	104.79594				0.00	0	858,000,000.00
RW23	On 10/12/2023	Spot Bond	9.13500	105.75054	9.13500	105.72473				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.79500	89.32772	9.79500	107.10388				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.42103				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.03000	109.69473	8.03000	109.67127				160,600,000,000.00	20,000,000	1,160,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.29952				0.00	0	43,410,000.00
SBK14	On 01/12/2017	Spot Bond	9.05500	105.36413	9.05500	105.33865				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.98127				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.13697				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	99.80583				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.93436				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.93584				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.17000	105.33492	7.17000	105.31475				0.00	0	10,484,903,300.00
SBK9	On 10/04/2018	Spot Bond	8.80500	99.08352	8.80500	99.06007				0.00	0	2,432,900,000.00
SBN27	On 15/09/2015	Spot Bond	7.98000	106.05116	7.98000	106.02825				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.06885	7.96000	106.04598				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77000	106.23709	7.77000	106.21472				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500	100.43805	8.40500	100.41521				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.91500	106.10865	7.91500	106.08591				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.19000	105.86575	8.19000	105.84229				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.74655				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.38682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13		On 22/09/2017	Spot Bond	8.05500	102.88395		8.05500	102.86150			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52676			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61560			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.53533			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	8.83000	110.03753		8.83000	110.01156			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	10.00000	104.69383		10.00000	104.66607			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.51786			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.46707			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.40770			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.58897			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.40500	105.36707		8.40500	105.34350			0.00	0	1,615,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	14.86551		100.00000	14.83278			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.42500	106.02014		9.42500	105.99361			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13462			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	8.93500	102.20081		8.93500	102.17642			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	8.80000	99.02332		8.80000	99.00016			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77595			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.75000	131.75106		9.75000	103.72975			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64347			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.66079			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.90000	108.04496		9.90000	102.12008			0.00	0	1,500,000,000.00
SBS4		On 16/11/2021	Spot Bond	9.38000	99.73881		9.38000	99.71397			0.00	0	150,900,000.00
SBS9		On 07/07/2016	Spot Bond	7.83000	108.93452		7.83000	108.91179			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.19000	129.30046		2.19000	277.71555			0.00	0	250,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.42500	102.96021		1.42500	130.25732			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.51000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21276			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.69646		100.00000	14.66047			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.04111		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.05000	114.57118		2.05000	128.48034			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.33445		6.50000	100.31682			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11001			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48242			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.38360			0.00	0	25,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.03500	102.06025		9.03500	102.03562			0.00	0	270,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.71541			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50565			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.61630			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56488			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83404			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	62.26350		100.00000	62.06911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72871			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.18828		100.00000	22.13394			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.79203		100.00000	32.68852			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.16628		100.00000	24.09083			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.34500		103.17775		9.34500	103.04767			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02235			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36594			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08000		104.34480		8.08000	104.32233			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.90500		100.35150		8.90500	100.91066			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.35500		100.56419		8.35500	100.54146			0.00	0	2,850,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.24913			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.46495			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.76061			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.72864			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.74811			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.79458			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.10500		105.38495		8.10500	105.36208			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.13502			0.00	0	30,000,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33889			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.02046			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.23000		95.18244		9.23000	95.15885			0.00	0	857,100,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.11370			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87623			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.28800	88.30311		9.28800	88.28109			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.78000	90.57467		8.78000	90.55329			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.23000	103.14908		7.23000	103.12889			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.79000	95.58246		8.79000	95.56013			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73452			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.18500	100.99455		8.18500	100.97217			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	109.01576		2.49000	109.39537			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.25500	100.90583		8.25500	101.76479			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.52773			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.70000	109.14290		9.70000	109.11465			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97305			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.79500	78.42512		9.79500	78.40441			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.64829			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.09994			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.58818			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.11156			0.00	2,500,000,000	2,500,000,000.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.99232		0.00000	98.11101			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.51869			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29631			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154		On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.41576			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.26424			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.29406			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.15002			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.14834			0.00	0	0.00
SY1169		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98275			0.00	0	0.00
SY1170		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1171		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1172		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1173		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1174		On 29/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.86187			0.00	0	0.00
SY1175		On 28/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.86646			0.00	0	0.00
SY1176		On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.75828			0.00	0	0.00
SY1177		On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.65529			0.00	0	0.00
SY1178		On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.65473			0.00	0	0.00
SY1179		On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.47645			0.00	0	0.00
SY1180		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.53470			0.00	0	0.00
SY1181		On 18/11/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1182		On 18/11/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1183		On 24/11/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
SY1184		On 20/01/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.98000	105.68123		6.98000	105.66132			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.71000	102.55316		8.71000	102.52914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		42.61810		100.00000	42.51486			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01762			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.46236			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.97830			0.00	0	60,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.09404			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55710			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.58460			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.96493			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.45671			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.24784			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.87497			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.08000		103.01356		8.08000	102.99140			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.01997			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02050			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.02385		7.83000	102.00256			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01968			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02035			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.00771			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.01968			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02035			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.47353		7.16000	101.83264			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02164			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02406			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02371			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.03393			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03277			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.01966			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02050			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.25412		8.73000	102.13547			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.01958			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02035			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.77500		94.17882		8.77500	100.20040			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	105.72634			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.02085			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02169			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02140			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.32549			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02400			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02389			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.87143			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03212			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03223			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	109.82302			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.51088			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.52780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond	9.13000	102.25519		9.13000	100.79415			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.57172			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.62570			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.84429			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01943			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.82654		101.06155	5.81229			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.01958			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.20228			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.02196			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.02300			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.03403			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35865			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01902			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01929			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01902			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01929			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01943			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01885			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01929			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02082			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02082			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02082			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02305			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02291			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03407			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03476			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03448			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42000		102.01761		7.42000	101.99731			0.00	0	1,642,600,000.00
TL20	On 22/02/2020	Spot Bond	9.88000		88.39494		9.88000	88.34092		19,760,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.90500		107.63300		7.90500	107.61032			0.00	0	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.36000		106.07854		9.36000	106.05174		62,797,176,000.00	6,709,100	26,612,386,600.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.02765		100.00000	1.02444			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.63500		111.87738		9.63500	111.84877			0.00	0	6,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.85000		99.32778		9.85000	99.30184			0.00	0	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond	9.85000		96.98409		9.85000	96.95875			0.00	0	6,971,200,000.00
TN30	On 09/10/2030	Spot Bond	10.33500		107.15250		10.33500	101.61514			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.82500		100.08714		10.82500	99.69774			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.28017			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.27393			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.37195			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.40670			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.41028			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.58178			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.93741			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.39776			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.29874			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.30481			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21873			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.23409			0.00	0	540,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.77029		100.00000	9.74511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.72896			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.77234			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.79642			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.80123			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.93570			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.23148			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.26019		100.00000	11.21068			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.63206			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.41530			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.46377			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.94917			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.89519			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.48322			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.26946			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.02924			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.79184			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.07406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	95.80247			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.63569			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.14045			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.97156			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.66593			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.34041			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.06006			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.32526			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.78722			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.24743			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.23254		100.00000	14.19807			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		96.37306		100.00000	95.87628			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.45501			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.18195			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10897			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.07276			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		55.14509		100.00000	54.73118			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.12226			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.69661			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	100.00000		86.47411		100.00000	86.28194		4,800,000,000,000,000.00	48,000,000,000	31,500,000,000.00	
TWC071	On 16/01/2015	Spot Bond	100.00000		69.35553		100.00000	66.93878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19811			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	100.00000	87.08379		100.00000	100.00000			30,000,000,000,000.00	300,000,000	300,000,000.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.08112			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	100.00000	86.52288		100.00000	86.33061			20,000,000,000,000.00	200,000,000	200,000,000.00
UG21	On 02/03/2021	Spot Bond	9.08000	109.15458		9.08000	109.12781			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42006			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.45560			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.48788			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.53622			0.00	0	40,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.53831			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.45863			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47058			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.22000	112.77987		7.22000	112.75814			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.27000	242.30022		1.27000	242.22812			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.84000	104.83299		6.84000	104.81383			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.50500	107.05503		7.50500	107.03360			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.86000	107.91198		7.86000	107.88937			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.15500	107.31992		8.15500	107.29661			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.22000	107.49379		8.22000	107.47026			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47000	95.70019		6.47000	95.68363			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.40000	93.94336		6.40000	93.92710			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.00000	99.36299		6.00000	99.34676			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47000	95.68363		6.47000	95.66707			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.25000	70.34516		7.25000	70.33132			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	50.19026		100.00000	50.09504			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.56634		100.00000	26.51593			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>51,305,959,234,988,500.00</b>	<b>12,799,384,400</b>	<b>'92 435 254 300.00</b>
<b>Grand Total:</b>										<b>51,305,961,652,672,900.00</b>	<b>12,799,410,107</b>	<b>'92 438 947 361.00</b>