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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/10/2014

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		11.02830	11.02830		11.08410	11.08410		11.10	9,355,687.20	848	0.00
\$ / R	On 21/10/2014	Any day expiry		11.03890	11.03890		11.08410	11.08410		11.18	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	1.04790	0.00105	10.67430	0.01067	1.048	17.82	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.03890	11.03890		11.08410	11.08410		10.57	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	5.78740	0.00579	18.28840	0.01829	5.787	15.84	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.04620	11.04620		11.09310	11.09310		10.25	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	227.14180	0.22714	193.42800	0.19343	227.142	12.59	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	5.72500	0.00573	12.14500	0.01214	5.725	13.92	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	339.52500	0.33953	299.04500	0.29904	339.525	13.92	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.04980	11.04980		11.09670	11.09670		10.63	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	14.26410	0.01426	13.50900	0.01351	14.264	12.88	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	61.45070	0.06145	94.10170	0.09410	61.451	10.91	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	140.21040	0.14021	116.76610	0.11677	140.210	11.56	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	1.71820	0.00172	2.86910	0.00287	1.718	16.74	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.02050	0.00002	0.01220	0.00001	0.020	32.80	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.05160	11.05160		11.09850	11.09850		10.74	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	321.27110	0.32127	283.01430	0.28301	321.271	13.42	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	5.73370	0.00573	9.69210	0.00969	5.734	14.63	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	454.13370	0.45413	411.19210	0.41119	454.134	14.63	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.06050	11.06050	11.10750	11.10750		10.67	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.40480	0.00040	0.48130	0.00048	0.405	15.73	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	1.91360	0.00191	2.81250	0.00281	1.914	16.62	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.06230	11.06230	11.10930	11.10930		10.74	4,690,415.20	424	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	331.50470	0.33150	375.26820	0.37527	331.505	12.38	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	52.46260	0.05246	73.84750	0.07385	52.463	11.57	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.07130	11.07130	11.11830	11.11830		10.90	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.07480	11.07480	11.12190	11.12190		10.93	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.09820	11.09820	11.14560	11.14560		10.95	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	40.61350	0.04061	34.73380	0.03473	40.613	10.41	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.41170	0.00041	0.29360	0.00029	0.412	22.14	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.10010	11.10010	11.14750	11.14750		11.01	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	185.46700	0.18547	161.76400	0.16176	185.467	11.27	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	21.36520	0.02137	27.24080	0.02724	21.365	14.98	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.10380	11.10380	11.15120	11.15120		11.02	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.12630	11.12630	11.17370	11.17370		11.05	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.12810	11.12810	11.17560	11.17560		11.06	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.13000	11.13000	11.17750	11.17750		11.27	497,088,060.00	44,662	953,044.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.23400	0.00023	0.17770	0.00018	0.234	17.56	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.65570	0.00066	0.50720	0.00051	0.656	15.99	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.84200	0.00184	1.45000	0.00145	1.842	14.47	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.51360	0.00251	1.98860	0.00199	2.514	14.02	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.66640	0.00367	2.91820	0.00292	3.666	13.48	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,034.93350	1.03493	1,081.47200	1.08147	1,034.934	12.99	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.93350	0.00493	3.97200	0.00397	4.934	12.99	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	838.74520	0.83875	884.77220	0.88477	838.745	11.92	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	9.84340	0.00984	8.23270	0.00823	9.843	11.70	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	10.14100	0.01014	8.49360	0.00849	10.141	11.65	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	10.44830	0.01045	8.76320	0.00876	10.448	11.59	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	11.09400	0.01109	9.32980	0.00933	11.094	11.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	11.78340	0.01178	9.93570	0.00994	11.783	11.38	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	13.30650	0.01331	11.27700	0.01128	13.307	11.16	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	13.71980	0.01372	11.64170	0.01164	13.720	11.11	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	15.51830	0.01552	13.22930	0.01323	15.518	10.90	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	16.00680	0.01601	13.66140	0.01366	16.007	10.84	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	17.03460	0.01703	14.57030	0.01457	17.035	10.74	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	18.71230	0.01871	16.05570	0.01606	18.712	10.57	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	21.91710	0.02192	18.89780	0.01890	21.917	10.31	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	25.87290	0.02587	22.26390	0.02226	25.873	10.36	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	37.23530	0.03724	31.96710	0.03197	37.235	10.48	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	443.08830	0.44309	484.48670	0.48449	443.088	10.53	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	435.17910	0.43518	476.28470	0.47628	435.179	10.55	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	404.27450	0.40427	444.12790	0.44413	404.274	10.62	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	389.27600	0.38928	428.45620	0.42846	389.276	10.66	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	61.89280	0.06189	53.22650	0.05323	61.893	10.67	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	64.58990	0.06459	55.56730	0.05557	64.590	10.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	346.18050	0.34618	383.17130	0.38317	346.181	10.76	0.00	0	1,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	319.09440	0.31909	354.49690	0.35450	319.094	10.83	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	99.67060	0.09967	86.32230	0.08632	99.671	10.89	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	103.36740	0.10337	89.59180	0.08959	103.367	10.90	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	107.15220	0.10715	92.94460	0.09294	107.152	10.92	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	257.37480	0.25737	288.45120	0.28845	257.375	11.01	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	127.37480	0.12737	110.95120	0.11095	127.375	11.01	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	224.52240	0.22452	252.84430	0.25284	224.522	11.11	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	209.26800	0.20927	236.19160	0.23619	209.268	11.17	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	174.35470	0.17435	153.31190	0.15331	174.355	11.18	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	190.12670	0.19013	215.18180	0.21518	190.127	11.24	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	181.06130	0.18106	205.18490	0.20518	181.061	11.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	162.42840	0.16243	184.66950	0.18467	162.428	11.52	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	232.42840	0.23243	207.16950	0.20717	232.428	11.52	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	145.69970	0.14570	166.15880	0.16616	145.700	11.76	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	119.87910	0.11988	137.40950	0.13741	119.879	12.19	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	105.36100	0.10536	121.14250	0.12114	105.361	12.49	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	92.70830	0.09271	106.90100	0.10690	92.708	12.78	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	455.19590	0.45520	420.91530	0.42092	455.196	12.97	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	67.79360	0.06779	78.66770	0.07867	67.794	13.50	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	65.07960	0.06508	75.57520	0.07558	65.080	13.60	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	63.76900	0.06377	74.07990	0.07408	63.769	13.65	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	51.25770	0.05126	59.88130	0.05988	51.258	14.19	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	48.38220	0.04838	56.64160	0.05664	48.382	14.34	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	41.60710	0.04161	48.98890	0.04899	41.607	14.74	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	38.65150	0.03865	45.63970	0.04564	38.652	14.94	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	35.94810	0.03595	42.57150	0.04257	35.948	15.14	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	35.30900	0.03531	41.84440	0.04184	35.309	15.19	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	32.31490	0.03231	38.43740	0.03844	32.315	15.44	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	902.31490	0.90231	860.93740	0.86094	902.315	15.44	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	31.75480	0.03175	37.79900	0.03780	31.755	15.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	27.22050	0.02722	32.61950	0.03262	27.221	15.94	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	19.24760	0.01925	24.02860	0.02403	19.248	16.73	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	18.75200	0.01875	23.59140	0.02359	18.752	16.74	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	2.75460	0.00275	7.33490	0.00733	2.755	17.55	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	2.32230	0.00232	6.71080	0.00671	2.322	17.62	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	1.38650	0.00139	5.19440	0.00519	1.387	17.82	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	1.30890	0.00131	5.05340	0.00505	1.309	17.85	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.43830	0.00044	0.03670	0.00004	0.438	25.01	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.13560	11.13560	11.18310	11.18310		11.22	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	61.10170	0.06110	52.20270	0.05220	61.102	10.60	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	202.61600	0.20262	181.42810	0.18143	202.616	11.22	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	36.33600	0.03634	42.75100	0.04275	36.336	15.31	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.04320	0.00104	1.64500	0.00165	1.043	20.28	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.15080	11.15080	11.19830	11.19830		11.16	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.22400	11.22400	11.27210	11.27210		11.22	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	87.74410	0.08774	78.03390	0.07803	87.744	10.58	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	12.65390	0.01265	21.42520	0.02143	12.654	22.87	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.27870	11.27870	11.32730	11.32730		11.74	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	101.80640	0.10181	90.95080	0.09095	101.806	10.66	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	28.73120	0.02873	37.31570	0.03732	28.731	24.10	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.28070	11.28070	11.32920	11.32920		11.74	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.28260	11.28260	11.33120	11.33120		11.75	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.31580	11.31580	11.36470	11.36470		11.77	2,828,950.00	250	121,361.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.44870	0.01945	20.67590	0.02068	19.449	11.43	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	33.46240	0.03346	33.53650	0.03354	33.462	11.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	54.51780	0.05452	52.57050	0.05257	54.518	10.86	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	95.81860	0.09582	89.36900	0.08937	95.819	10.63	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	107.32040	0.10732	97.23040	0.09723	107.320	10.71	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	143.34950	0.14335	130.14070	0.13014	143.350	10.94	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	308.22370	0.30822	330.30370	0.33030	308.224	12.13	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	247.71600	0.24772	265.88150	0.26588	247.716	12.85	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	191.12620	0.19113	205.37220	0.20537	191.126	13.76	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	164.97100	0.16497	177.37710	0.17738	164.971	14.30	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	96.52570	0.09653	104.36320	0.10436	96.526	16.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	68.79830	0.06880	74.77890	0.07478	68.798	17.89	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	44.02680	0.04403	50.66250	0.05066	44.027	22.61	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.33730	11.33730	11.38630	11.38630		11.97	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	113.29110	0.11329	105.80190	0.10580	113.291	10.70	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	44.72370	0.04472	53.87810	0.05388	44.724	24.98	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.34710	11.34710	11.39620	11.39620		11.94	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	279.92780	0.27993	259.72440	0.25972	279.928	11.60	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	154.39460	0.15439	165.23320	0.16523	154.395	15.05	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.40030	11.40030	11.44990	11.44990		12.12	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	124.72360	0.12472	118.06680	0.11807	124.724	10.80	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	53.49780	0.05350	65.24870	0.06525	53.498	24.57	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.45960	11.45960	11.50950	11.50950		12.33	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	135.82950	0.13583	129.54610	0.12955	135.830	10.98	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	62.31400	0.06231	70.54360	0.07054	62.314	24.64	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.49220	11.49220	11.54240	11.54240		12.50	919,376.00	80	19,488.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	125.39850	0.12540	119.01860	0.11902	125.399	11.11	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	129.97980	0.12998	123.23560	0.12324	129.980	11.10	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	194.79800	0.19480	183.20530	0.18321	194.798	11.12	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	202.96840	0.20297	190.92770	0.19093	202.968	11.17	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	237.48930	0.23749	223.61220	0.22361	237.489	11.39	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	246.57360	0.24657	232.23110	0.23223	246.574	11.44	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	346.99910	0.34700	327.90810	0.32791	346.999	11.97	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	167.08600	0.16709	176.63380	0.17663	167.086	17.04	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	148.28030	0.14828	156.82190	0.15682	148.280	17.65	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	131.40860	0.13141	139.03540	0.13904	131.409	18.32	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.52080	11.52080	11.57120	11.57120		12.51	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	145.16650	0.14517	137.85360	0.13785	145.166	11.11	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	65.35320	0.06535	72.49170	0.07249	65.353	24.49	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.58880	11.58880	11.63980	11.63980		12.81	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	152.88320	0.15288	147.40500	0.14741	152.883	11.20	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	79.88640	0.07989	85.39970	0.08540	79.886	24.61	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.65080	11.65080	11.70230	11.70230		12.98	0.00	0	0.00

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	160.45810	0.16046	154.80700	0.15481	160.458	11.33	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.44230	0.08144	88.58480	0.08858	81.442	24.35	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.68920		11.68920	11.74100		13.12	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	109.21760	0.10922	107.97680	0.10798	109.218	11.28	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,206.44610	1.20645	1,254.37470	1.25437	1,206.446	11.30	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	215.58890	0.21559	207.49410	0.20749	215.589	11.44	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	911.14040	0.91114	954.57870	0.95458	911.140	11.45	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	483.00870	0.48301	506.38680	0.50639	483.009	13.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	370.51640	0.37052	388.54900	0.38855	370.516	15.36	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	284.80490	0.28480	299.46490	0.29946	284.805	16.84	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	191.50060	0.19150	198.35390	0.19835	191.501	21.61	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.71910	11.71910	11.77120	11.77120		13.13	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	166.36300	0.16636	160.48180	0.16048	166.363	11.41	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.61040	0.08861	99.59570	0.09960	88.610	24.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.78330	11.78330	11.83590	11.83590		13.39	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	172.25020	0.17225	166.07540	0.16608	172.250	11.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	104.11250	0.10411	112.28640	0.11229	104.113	24.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.84410	11.84410	11.89660	11.89660		13.53	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	177.06560	0.17707	170.81730	0.17082	177.066	11.59	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	95.87320	0.09587	101.15080	0.10115	95.873	23.99	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.87890	11.87890	11.93130	11.93130		13.53	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,117.44880	1.11745	1,161.43100	1.16143	1,117.449	11.78	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.90060	11.90060	11.95300	11.95300		13.65	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	180.18210	0.18018	173.93450	0.17393	180.182	11.63	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	88.03830	0.08804	97.93720	0.09794	88.038	23.63	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.13000	11.13000	11.17750	11.17750		11.27	0.00	0	1,510.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.31580	11.31580	11.36470	11.36470		11.77	0.00	0	194.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	35,356.37820	0.35356	38,050.06870	0.38050	35,356.378	11.73	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.49220	11.49220	11.54240	11.54240		12.50	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.68920	11.68920	11.74100	11.74100		13.12	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.94570	17.94570	17.98220	17.98220		10.80	17,945.70	1	34,259.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	74.26800	0.07427	66.58610	0.06659	74.268	10.27	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	98.21930	0.09822	89.13870	0.08914	98.219	10.36	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	677.80240	0.67780	653.25420	0.65325	677.802	11.88	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	41.34740	0.04135	46.79440	0.04679	41.347	13.35	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	33.06240	0.03306	37.40950	0.03741	33.062	13.69	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.07570	18.07570	18.11260	18.11260		11.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	493.86620	0.49387	476.19180	0.47619	493.866	11.31	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	686.21530	0.68622	665.61010	0.66561	686.215	11.88	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	783.45530	0.78346	761.62960	0.76163	783.455	12.14	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	21.38600	0.02139	23.92700	0.02393	21.386	16.26	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	13.26000	0.01326	14.62330	0.01462	13.260	17.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	13.18010	0.01318	14.53270	0.01453	13.180	17.57	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.22990	18.22990	18.26770	18.26770		11.62	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	306.98990	0.30699	322.00050	0.32200	306.990	13.10	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.49450	18.49450	18.53390	18.53390		12.48	0.00	0	1,775.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 14/09/2015		Foreign Exchange Future	18.78830	18.78830		18.83010	18.83010		13.08	18,788,300.00	1,000	1,005.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10415	0.10415		0.10482	0.10482		8.97	0.00	0	15,519.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10601	0.10601		0.10669	0.10669		13.52	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	14.11300	14.11300		14.16990	14.16990		9.27	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call	142.16770	0.14217		203.55440	0.20355	142.168	9.27	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry	14.11780	14.11780		14.17460	14.17460		9.77	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.18470	14.18470		14.24220	14.24220		10.63	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.22450	14.22450		14.28210	14.28210		10.60	4,509,166.50	317	74,129.00
€ / R	On 12/12/2014	13.50	Put	19.24780	0.01925		18.00200	0.01800	19.248	9.83	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	53.92800	0.05393		44.56420	0.04456	53.928	10.10	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	124.48640	0.12449		108.25420	0.10825	124.486	10.37	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	192.05960	0.19206		170.82260	0.17082	192.060	10.54	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	42.36500	0.04237		49.88830	0.04989	42.365	13.70	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	33.65460	0.03365		39.72740	0.03973	33.655	14.19	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	29.62480	0.02962		35.01010	0.03501	29.625	14.48	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	5.82010	0.00582		7.51420	0.00751	5.820	16.79	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.47190	14.47190		14.53130	14.53130		11.24	0.00	0	28,443.00
€ / R	On 16/03/2015	13.80	Put	125.02130	0.12502		111.95860	0.11196	125.021	10.27	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	190.36290	0.19036		173.58280	0.17358	190.363	10.57	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	197.85200	0.19785		180.70060	0.18070	197.852	10.60	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	252.22400	0.25222		273.85020	0.27385	252.224	12.60	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	241.05060	0.24105		261.99890	0.26200	241.051	12.72	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	196.80010	0.19680		214.75980	0.21476	196.800	13.30	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	191.80170	0.19180		209.38570	0.20939	191.802	13.37	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	163.53640	0.16354		178.89830	0.17890	163.536	13.85	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.70850	14.70850		14.77020	14.77020		11.91	0.00	0	1,200.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.97660	14.97660		15.04140	15.04140		12.67	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	518.97600	518.97600		517.22500	517.22500			0.00	0	0.00
AL12	On 05/02/2015		Index Future	527.02900	527.02900		525.25900	525.25900			0.00	0	0.00
AL12	On 07/05/2015		Index Future	536.07900	536.07900		534.30000	534.30000			0.00	0	0.00
AL37	On 06/11/2014		Index Future	437.76800	437.76800		437.07600	437.07600			0.00	0	3.00
AL37	On 05/02/2015		Index Future	444.56100	444.56100		443.86500	443.86500			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	517.22900	517.22900		516.03200	516.03200			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	525.25500	525.25500		524.04700	524.04700			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	470.97700	470.97700		469.81700	469.81700			37,678,160.00	8	582.00
ALBI	On 05/02/2015		Index Future	478.28500	478.28500		477.11400	477.11400			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	486.49800	486.49800		485.32600	485.32600			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.74260	9.74260		9.76050	9.76050		8.25	876,834.00	90	12,064.00
AU\$ / R	On 12/12/2014	9.45	Put	28.50520	0.02851		28.83730	0.02884	28.505	8.46	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	155.90350		0.15590		151.81550	0.15182	155.904	8.42	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	36.58580		0.03659		44.83050	0.04483	36.586	9.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.85600		0.00286		3.72960	0.00373	2.856	12.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	2.44670		0.00245		3.20240	0.00320	2.447	12.36	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.83870		9.83870		9.85740	9.85740		10.00	0.00	0	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.93030		9.93030		9.94980	9.94980		11.21	0.00	0	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.03680		10.03680		10.05730	10.05730		11.80	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.85780		9.85780		9.92770	9.92770		8.51	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.99770		9.99770		10.07000	10.07000		10.09	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			22.52340		22.52340		-27.83460	-27.83460			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			914.28720		914.28720		959.63160	959.63160			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,012.10200		1,012.10200		1,057.69420	1,057.69420			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			168.94070		168.94070		-147.74120	-147.74120			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			828.27510		828.27510		874.31490	874.31490			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.79460		11.79460		11.82440	11.82440		11.23	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.00470		12.00470		12.03610	12.03610		11.93	0.00	0	2,333.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80730		1.80730		1.81320	1.81320		10.13	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82500		1.82500		1.83110	1.83110		10.85	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			123.02073		123.02073		123.70841	123.70841			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.94538		124.94538		125.64520	125.64520			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			9.56978		83.24970		9.60607	82.97993			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.66293		84.54189		9.70028	84.26879			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.73697		82.20569		9.77518	81.93007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	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	469.51700		469.51700		468.44000	468.44000			23,475,850.00	5	426.00
GOVI	On 05/02/2015	GOVI	476.80200		476.80200		475.71600	475.71600			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	484.99000		484.99000		483.90400	483.90400			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.64955		117.64955		117.63250	117.63250			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.33331		118.33331		118.31720	118.31720			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	123.77132		123.77132		123.75312	123.75312			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	124.40625		124.40625		124.38914	124.38914			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	123.46775		123.46775		123.44953	123.44953			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.39956		125.39956		125.38209	125.38209			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	132.03081		132.03081		132.01111	132.01111			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.64856		132.64856		132.62973	132.62973			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	220.56200		220.56200		220.54200	220.54200			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future	224.01100		224.01100		223.99500	223.99500			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	227.88500		227.88500		227.87700	227.87700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	590.98300		590.98300		591.08200	591.08200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	600.30200		600.30200		600.40800	600.40800			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.00799		145.00799		145.12438	145.12438			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	6.09000		93.91000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.22000		93.78000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.28000		93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.39000		93.61000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.44000		93.56000		6.46000	93.54000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.53000		93.47000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.68000		93.32000		6.72000	93.28000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.88000		93.12000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.04000		92.96000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.16000		92.84000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.28000		92.72000		7.30000	92.70000			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
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.41000		92.59000		7.42000	92.58000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12410		0.12410		0.12460	0.12460			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06630		0.06630		0.06650	0.06650			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.27800		1.27800		1.27780	1.27780			0.00	0	25.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.27890		1.27890		1.27860	1.27860			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			8.07898		122.56669		8.11500	122.25794		7.06	245,133,380.00	2,000	42,777.00
R186	On 06/11/2014	Bond Future	7.70	Call	27.99000		0.02799		29.12000	0.02912	27.990	6.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	84.72000		0.08472		81.97000	0.08197	84.720	6.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	455.48000		0.45548		408.91000	0.40891	455.480	7.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,039.94000		2.03994	1,833.93000	1.83393		2,039.940	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	162.82000		0.16282	265.56000	0.26556		162.820	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	41.53000		0.04153	83.87000	0.08387		41.530	7.35	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	24.80000		0.02480	54.35000	0.05435		24.800	7.38	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	17.93000		0.01793	41.40000	0.04140		17.930	7.40	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000	0.01000	0.00001		0.000	7.70	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.14173		119.17358	8.17891	118.86133			7.49	357,520,740.00	3,000	1,736.00
R186	On 05/02/2015	Bond Future	9.00	Put	193.57000		0.19357	232.01000	0.23201		193.570	7.99	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.18417		121.22393	8.22231	120.90957			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			289.86946		289.86946	289.82817	289.82817				0.00	0	939.00
R197	On 05/02/2015	Bond Future			288.38796		288.38796	288.34888	288.34888				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			234.32169		234.32169	233.77763	233.77763				0.00	0	49,953.00
R202	On 05/02/2015	Bond Future			234.79224		234.79224	234.24180	234.24180				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			7.86543		100.82952	7.90157	100.61340			5.82	65,640,017.52	651	7,833.00
R2023	On 05/02/2015	Bond Future			7.93552		102.39457	7.97306	102.17614			5.83	0.00	0	0.00

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 07/05/2015	Bond Future			7.97542		100.22837		8.01410	100.00890		6.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.99649		102.09042		8.03694	101.86663		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	547.39000		0.54739		592.96000	0.59296	547.390	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			6.98900		104.48437		7.02577	104.38917		2.01	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	48.13000		0.04813		41.10000	0.04110	48.130	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	169.15000		0.16915		142.19000	0.14219	169.150	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.07248		106.10615		7.11282	106.01053		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,515.88000		1.51588		1,435.02000	1.43502	1,515.880	2.08	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.08390		103.76159		7.12767	103.66713		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			8.52409		97.79600		8.56511	97.46154			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.58884		95.30719		8.63104	94.96852			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.63852		96.94800		8.68170	96.60619			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			8.78371		99.60484		8.81965	99.26471			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.84695		96.89367		8.88384	96.54925			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.89680		98.56198		8.93446	98.21424			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			7.28731		105.60553		7.32378	105.47611		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.04000		0.00004		0.25000	0.00025	0.040	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.36396		103.21002		7.40288	103.07966		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.39798		104.98551		7.43916	104.85566		3.05	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.39405		102.89499		7.43884	102.76252		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	268.88000		0.26888		295.20000	0.29520	268.880	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			8.87833		101.09438		8.91425	100.72707			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.93991		98.28102		8.97676	97.90906			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.98882		99.97333		9.02643	99.59758			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.86353		100.50810		8.89947	100.13047			0.00	0	32,476.00
R2048	On 05/02/2015	Bond Future			8.92614		102.06810		8.96302	101.68568			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.97081		99.38975		9.00842	99.00344			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			7.50619		101.24676		7.54250	101.09444		3.90	0.00	0	35,969.00
R207	On 05/02/2015	Bond Future			7.57973		99.17723		7.61800	99.02362		3.90	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future			7.62279		100.88392		7.66282	100.73032		4.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,421.70000		1.42170	1,346.24000	1.34624		1,421.700	4.06	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.63701		99.11284		7.67981	98.95617		4.19	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,157.75000		1.15775	1,098.01000	1.09801		1,157.750	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			7.66074		96.23576		7.69695	96.06076		4.82	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.02000		0.00002	0.13000	0.00013		0.020	5.15	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.73162		97.72953		7.76947	97.55282		4.73	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.77204		96.00855		7.81130	95.83140		5.06	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.78895		97.79260		7.83041	97.61188		5.15	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	414.14000		0.41414	450.34000	0.45034		414.140	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			8.70290		77.08332		8.73880	76.80221		11.07	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	191.39000		0.19139	180.78000	0.18078		191.390	10.94	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	931.84000		0.93184	837.95000	0.83795		931.840	11.07	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,048.79000		2.04879	1,858.33000	1.85833		2,048.790	11.25	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,376.85000		2.37685	2,166.35000	2.16635		2,376.850	11.30	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,716.26000		2.71626	2,488.65000	2.48865		2,716.260	11.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	8.97000		0.00897	22.43000	0.02243		8.970	11.53	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.45000		0.00045	1.82000	0.00182		0.450	11.76	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.15000		0.00015	0.74000	0.00074		0.150	11.83	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000	0.00000	0.00000		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			8.76227		78.27969		8.79904	77.99515		11.33	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.80627		76.47641		8.84377	76.18893		12.32	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.83938		77.89789		8.87789	77.60495		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	981.84000		0.98184	1,049.74000	1.04974		981.840	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			173.27159		173.27159		174.23953	174.23953			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.98251		175.98251		176.96733	176.96733			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			132.41134		132.41134		132.54144	132.54144			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.87699		132.87699		133.01049	133.01049			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			138.01062		138.01062		137.99143	137.99143			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.40713		138.40713		138.38899	138.38899			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			8.53905		87.96291		8.58005	87.64123		9.55	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.60369		89.32824		8.64583	89.00243		9.75	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.64772		87.31740		8.69077	86.98840		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			8.80821		77.78605		8.84412	77.49267		11.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,152.86000		3.15286	2,905.09000	2.90509		3,152.860	12.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.05000		0.00005	0.27000	0.00027		0.050	12.56	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.86921		78.99339		8.90602	78.69630		11.87	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.91238		77.05829		8.94990	76.75808		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			21,173.11000		21,173.11000		21,256.67000	21,256.67000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.89010		4.89010		4.91120	4.91120		6.04	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.86820		4.86820		4.89100	4.89100		7.34	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future			1.71450		1.71450		1.72370	1.72370			0.00	0	13.00

**Total for Derivatives :** **1,268,522,882.12**      **53,336**      **3 677 013.00**

**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		105.80867		7.07000	105.76872			0.00	0	400,000,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.56291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond		8.49500	103.58434		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	101.83862		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	290,000,000	145,000,000.00
AB013	On 21/11/2018	Spot Bond		9.36000	99.93785		9.36000	99.88818			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.19000	100.96719		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	108.10762		8.80500	108.05700			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.31000	128.17590		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	89.29101		100.00000	89.07584			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	171.56325		2.05000	171.45376			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.92796		2.76000	163.87256			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.78123		2.17000	174.72495			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.29857		1.82000	184.24090			0.00	0	0.00

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	77.75678		8.00125	77.72399			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00125	77.75678		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	103.16186		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	106.62288		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	94.38427		2.68000	107.51050			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	101.29872		2.50000	158.52243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.39000	117.49280		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	90.88050		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	108.52637		9.63000	108.50764			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	110.61490		9.50500	110.55879			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.85500	90.25628		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	109.90808		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		106.00124		8.15500	105.95444			4,893,000,000.00	600,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.86000		103.11471		8.86000	103.06560			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.02000		100.44865		7.02000	104.55245			25,272,000,000,000.00	3,600,000,000	1,800,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.86000		100.34369		8.86000	100.29617			7,974,000,000.00	900,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.70000		94.73439		9.70000	94.68483			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.03000		102.65941		8.03000	102.61477			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		220.46273		2.12000	279.14712			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000		127.78681		1.32000	130.55885			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000		130.42509		2.05000	132.96017			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00475		100.00000	0.00473			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.60698		100.00000	59.46257			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.52000		103.02540		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		5.96092		100.00000	5.94632			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		35.52983		100.00000	35.44281			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		65.89193		11.00000	65.85427			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.73909		100.00000	22.68340			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	103.66024		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	0.00
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	100.91365		10.23000	100.85804			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	104.67318		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	0	30,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.45893		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	100,000,000.00
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	0.00
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
AER01U	On 18/11/2016	Spot Bond	100.00000	15.75188		100.00000	15.71372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.38347	100.00000	15.33492				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		98.20296	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		100.25822	8.75500	100.21077				0.00	0	2,809,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.60000		111.70166	9.60000	111.64444				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48000		105.65198	7.48000	105.60912				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.23500		103.77228	9.23500	103.72138				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.51368	100.00000	11.48820				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.96500		104.24913	9.96500	104.19405				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000		162.89163	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	0.00
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	129.90397	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
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13254				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN35U	On 20/12/2016	Spot Bond	100.00000		21.02986	100.00000	20.89705				0.00	0	0.00
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		103.50097	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		104.23098	9.43000	104.17852				0.00	0	1,140,700,000.00
BAW2	On 02/10/2015	Spot Bond	7.60000		104.29709	7.60000	104.25436				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		30.69294	100.00000	30.55797				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		103.57894	8.75500	103.53018				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.10344		102.36516	11.10344	101.84688				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.09827		100.95952	11.09827	100.85735				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.13461		100.91427	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		100.91167	11.16964	100.76857				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.84789		100.55014	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		100.29856		11.35344	100.35477			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.29080		101.60125		11.29080	100.81434			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.09827		100.95952		11.09827	100.85735			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.19341		101.22429		11.19341	100.95790			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.36808		96.87192		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		99.57566		10.97713	99.96925			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000		99.68121		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		73.82096		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		89.67832		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		70.69556		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
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89584			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.51587		14.10344	102.00101			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.30376	101.04943		15.30376	100.97174			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.15915	101.00911		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	21.92971		100.00000	21.88811			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.76227		100.00000	19.71439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.98588		100.00000	17.94231			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.10240		100.00000	11.07551			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.10240		100.00000	11.07551			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.42333		100.00000	13.39081			0.00	0	0.00

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		11.63108		100.00000	11.60290			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	0	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		7.56451		100.00000	7.54598			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.56451		100.00000	7.54598			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.50716		2.02000	180.37024			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12000		96.82174		8.12000	153.08200			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12000		98.13856		8.12000	153.41689			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.50500		97.05468		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		98.17934		7.90500	98.13730			553,350,000,000.00	70,000,000	170,000,000.00
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		21.07350		100.00000	21.02245			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.49477		100.00000	16.45481			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			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	101.96437		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	14.73255		100.00000	14.69646			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.73255		100.00000	14.69646			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.86839			0.00	100,000,000	100,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43546			0.00	15,000,000	15,000,000.00
BID06	On 30/06/2019	Spot Bond		8.61500	67.52088		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	59.53281		100.00000	59.38701			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	85.46882		100.00000	80.39648		1,260,000,000,000,000.00	12,600,000,000	6,300,000,000.00	
BTC005	On 20/10/2015	Spot Bond	100.00000	50.28567		100.00000	50.19026		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.14390		100.00000	26.08056			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	99.79399		7.53500	106.23683			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.45500	108.01636		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	106.48491		9.35500	106.43200			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.50500	97.88667		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	102.84625		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
CBL16	On 18/05/2017	Spot Bond	9.34500	104.25263		9.34500	104.20089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		98.75840		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		96.93859		10.18000	96.88630			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.97000		119.01212		9.97000	118.94885			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.80000		115.34734		9.80000	115.28705			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.13000		114.59545		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		101.31916		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	103.10246	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	120.62257	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	117.71975	3.14000	120.43511		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.19066	8.25000	101.14547		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	2.75000	128.54474	2.75000	122.62872		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.71135	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	99.76253	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	99.82789	8.78000	99.78076		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.78000	99.82789	8.78000	99.78076		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.83000	102.92203	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	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.41377		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.50105		9.35000	101.45065			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.50105		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	102.18610		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	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.30703		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	96.22565		10.77500	97.58827			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.29500	94.06455		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	102.09918		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
CLN361	On 20/03/2024	Spot Bond	10.55000	100.63214	10.55000	100.76977				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond		9.95500	104.19911		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	105.65635		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	105.81362		12.12500	105.61073			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.55500	105.43311		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	102.77257		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	100.94164		10.55000	100.88432			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.98094		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	101.93145		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	27.68071		100.00000	27.54741			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	100.00000	36.20503		100.00000	35.97639			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.48709		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	97.05468		8.50500	140.30607			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.12000	34.82174		8.12000	153.08200			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.12000	35.24889		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
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60159			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		106.40840		8.87000	104.36281			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond			8.70500		104.32426		8.70500	104.27570			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond			10.12000		116.44476		10.12000	116.38196			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond			8.40000		106.54666		8.40000	106.49876			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond			9.69000		105.99557		9.69000	105.94017			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond			9.73500		106.50030		9.73500	106.44499			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond			10.08500		95.03367		10.08500	94.98230			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond			10.85000		96.00376		10.85000	95.94804			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond			10.85000		93.82385		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		100.45114		11.00000	103.30147			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond			100.00000		12.40612		100.00000	12.37573			0.00	0	0.00

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		4.19027	100.00000	4.17704				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.24857	100.00000	15.20045				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		98.55019	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		94.15134	100.00000	93.91713				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		104.85411	8.68000	104.80544				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.58000		116.57405	7.58000	116.52666				341,100,000,000.00	45,000,000	45,000,000.00
DV22	On 07/02/2020	Spot Bond	8.53000		105.80604	8.53000	105.75802				206,344,112,000.00	24,190,400	2,075,603,600.00
DV23	On 27/02/2023	Spot Bond	9.13500		106.50081	9.13500	106.44913				1,136,951,235,000.00	124,461,000	1,795,108,700.00
DV24	On 18/02/2024	Spot Bond	9.18500		104.83035	9.18500	104.77920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond		9.51500	106.30854		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	0.00
E170	On 01/08/2020	Spot Bond		7.99000	128.10718		7.99000	128.05265			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.10786			0.00	0	700,000,000.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	102.86095		0.20000	136.09131			1,015,000,000,000.00	5,075,000,000	5,075,000,000.00
EL28	On 02/05/2028	Spot Bond		2.05000	122.63370		2.06000	123.89079			2,070,500,000,000.00	1,010,000,000	1,010,000,000.00
EL29	On 19/11/2029	Spot Bond		2.07000	111.11193		2.07000	111.04104			0.00	0	8,500,000.00
EL30	On 29/07/2030	Spot Bond		2.10000	110.71125		2.10000	110.64043			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond		2.15000	102.91501		2.15000	102.84883			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.58000	106.73012		9.58000	106.67586			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.43000	107.30523		9.43000	107.25062			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.90000	105.60184		9.90000	105.54639			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.14000	96.79256		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	103.00115		10.29000	101.90557			0.00	0	4,333,332,900.00
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	60.81503		100.00000	60.62308			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	97.41586		100.00000	97.16479			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	81.97196		100.00000	81.80047			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	133.23206		3.00000	133.14009			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.38000	104.95547		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	96.79248		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
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72405			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.72925		7.02000	101.69069			0.00	0	200,000,000.00
ES18		On 20/04/2018	Spot Bond	7.84500	104.29467		7.84500	104.25058			53,324,034,000.00	6,797,200	4,930,650,300.00
ES23		On 25/01/2023	Spot Bond	8.48500	111.28338		8.48500	111.23314			71,294,364,000.00	8,402,400	6,071,027,500.00
ES26		On 02/04/2026	Spot Bond	8.81000	93.61076		8.81000	93.56643			144,688,392,000.00	16,423,200	11,587,893,900.00
ES33		On 15/09/2033	Spot Bond	9.55000	82.98997		9.54500	82.98462			222,348,830,000.00	23,282,600	29,045,961,700.00
ES42		On 25/04/2042	Spot Bond	9.66000	88.84286		9.66000	88.79708			0.00	0	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	12.51940		100.00000	12.48908			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	12.18402		100.00000	12.15451			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	100.13272	9.30500	100.08297		0.00		0	0.00	
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		0	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	102.67598	10.18000	102.97904		0.00		0	0.00	
FRBC21	On 21/12/2018	Spot Bond	11.10500	106.94916	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	7,500,000,000	4,250,000,000.00		
FRBI22	On 31/01/2022	Spot Bond	2.15000	131.29563	2.15000	132.09153		0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.15000	129.68826	2.15000	278.53250		0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.40000	103.83284	2.40000	110.30114		0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.48000	101.52757	2.48000	158.88073		0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.28000	119.35126	2.28000	217.05023		0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.63000	106.38333	7.63000	106.33933		0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.81000	63.18960	7.81000	62.52898		0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.45700	40.46011	9.45700	39.54241		0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.17846	9.69000	38.22795		0.00		0	0.00	
FRC02U	On 02/03/2015	Spot Bond	100.00000	73.73737	100.00000	73.58871		0.00		0	0.00	
FRC03U	On 27/03/2015	Spot Bond	100.00000	76.14110	100.00000	75.99496		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.06008		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.06008		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		100.04828		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	17.79901		100.09221	17.75538			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	58.33136		13.22500	58.31051			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
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		95.34733		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	0.00
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	0.00

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	101.00499		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	11.59891		100.00000	11.56230			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.58881		100.00000	10.55538			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	1.28277		100.00000	1.27612			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	117.23170		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	108.25656		3.37000	121.99880			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000	105.60602		3.39000	121.84084			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000	102.22079		2.64000	126.83043			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000	101.43629		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	9.83879		100.00000	9.81470			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.82358		100.00000	23.76524			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	56.53085		100.00000	56.35436			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.78596		100.00000	17.72981			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.78000	150.04793		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	100,000,000	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		82.45281		2.12800	100.82252			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		101.44426		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		100.00000		10.38000	99.94432			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.00000		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		98.96419		2.61000	107.37199			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		207.03776		2.59000	207.68629			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		108.01653		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		206.15843		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		109.46769		2.49000	109.39537			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		106.30894		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	104.71170		2.77500	104.28730			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.74000	112.36569		2.74000	257.62458			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	124.94137		2.66000	268.33017			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.59311		2.16000	278.32799			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	122.95887		2.88000	264.06931			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	102.14509		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	133.04495		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	107.32157		2.45000	107.25089			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.81825		104.97509	18.77012			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.90375		101.07593	22.84712			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.33383		100.44759	15.29612			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.31866		100.76967	21.26608			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	116.13680		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	97.27744		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	97.01034		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
FRS90	On 07/12/2023	Spot Bond		2.36000	127.70767		2.36000	347.50723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.72350		6.70000	101.68712			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.80000		101.17324		7.80000	101.13047			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.11500		101.85419		8.11500	101.80944			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.29500		106.79574		8.29500	106.74806			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.80000		104.72995		8.80000	104.68095			7,920,000,000.00	900,000	3,449,980,000.00
FRX20	On 01/10/2020	Spot Bond	9.01000		99.34267		9.01000	99.29457			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.57500		90.78181		9.57500	90.73491			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.63000		111.08591		9.63000	111.02882			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.94000		98.92449		9.94000	97.47359			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29500		95.37653		10.29500	95.32450			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.28000		79.05927		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	3,000,000,000	1,500,000,000.00
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	101.12929		9.10500	101.07982			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			880,000,000.00	8,800	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	8,030,800	8,030,800.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12281			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.90623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	0.00000			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	100.86544		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	100.40509		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	100.40921		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	103.32082		9.13500	103.27067			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.18500	109.28752		8.18500	109.23988			20,327,447,500,000.00	2,483,500,000	5,958,800,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	131.51231		1.96000	282.45291			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	134.32440		1.97000	288.49237			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53500	99.56963		9.53500	99.51924			2,860,500,000.00	300,000	4,534,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.47500	100.05733		9.47500	100.00700			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	85.04673		100.00000	84.84848			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.18828		100.00000	22.13394			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	55.99353		100.00000	55.85788			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	26.75833		100.00000	26.69351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.67565	100.00000	15.63767				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.41279	100.00000	86.21136				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		117.27938	1.74000	117.20664				24,452,451,768,000.00	14,053,133,200	07,419,600,000.00
I2038	On 31/01/2038	Spot Bond	1.84000		123.38199	1.85000	123.08044				27,532,705,680,000.00	14,963,427,000	98,737,379,700.00
I2046	On 31/03/2046	Spot Bond	1.89000		123.07943	1.89000	123.00196				40,819,086,000.00	21,597,400	48,483,634,400.00
I2050	On 31/12/2050	Spot Bond	1.93000		131.61554	1.94000	131.21044				104,409,526,000.00	54,098,200	27,448,200,800.00
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		102.22640	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		102.50661	8.33000	102.46040				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.00500		106.83309	8.00500	106.78678				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.15000		101.66355	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		101.59491	1.48000	130.09973				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		104.85079	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		102.38559	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	0	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.77110				0.00	0	5,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.57291				0.00	0	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	100.17268		8.73500	100.12589			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.76000	95.72372		8.76000	95.67913			3,504,000,000.00	400,000	500,000.00
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	97.85186		8.20500	97.80864			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.23000	101.45331		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	100.58210		7.90000	100.53977			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.51500	100.54671		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	103.17075		7.77500	103.12799			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.47500	104.26699		8.47500	104.21997			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.58500	105.90790		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	0.00573		100.00000	0.00572			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	0.00
IDCG03	On 22/10/2020	Spot Bond		8.83000	97.77825		8.83000	97.73197			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.06017		5.00000	100.03343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.06017		5.00000	100.03343			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.13364		5.00000	101.10651			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.05428		5.00000	100.02714			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.42760		4.00000	100.40563			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	100.00000	7.95796		100.00000	7.92771			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.93150		100.00000	31.83181			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.69690		100.00000	31.59794			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.69690		100.00000	31.59794			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.12302		9.20000	105.09704			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	8.02617		100.00000	8.00651			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	100.86197		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	10.13022		100.00000	10.10568			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	56.53085		100.00000	56.35436			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	12.81753		100.00000	12.64546			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00



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		98.29949		100.00000	98.03944			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.50757		100.00000	96.25690			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		98.36066		100.00000	97.56097			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		99.45504		100.00000	99.72678			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		96.81698		100.00000	96.56085			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.96577		6.25000	99.91446			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.91309		6.35000	99.79167			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.79167		6.35000	99.67054			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.67054		6.35000	99.54971			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.54971		6.35000	99.42917			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.42470		6.40000	99.30352			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.18263		6.40000	99.06203			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.57166		6.45000	98.45161			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.45161		6.45000	98.33186			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	100.00000		77.99145		100.00000	100.00000			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		101.80827		11.10344	101.44304			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.10344		100.57265		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		100.35208		6.50000	100.33445			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	81.65548		100.00000	81.47321			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16621			0.00	0	0.00
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	100.14972		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	103.90987		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	103.41807		8.69500	103.36945			6,956,000,000.00	800,000	3,598,800,000.00
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	600,000,000	300,000,000.00
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	104.68481		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	97.66277		3.21000	125.74755			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.66000	139.35473		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	96.86848		3.74000	97.64325			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.74000	96.78772		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	109.47584		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	137.82453		3.76000	137.72381			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	100.00000		100.00000	99.72677			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	99.62072		100.00000	99.35364			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond	100.00000	97.80675		100.00000	97.54937			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond	100.00000	96.00753		100.00000	95.75945			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	99.88028		6.25000	99.76085			0.00	0	0.00
IVA449		On 04/12/2014	Spot Bond	6.40000	99.26895		6.40000	99.14814			0.00	0	0.00
IVA450		On 11/12/2014	Spot Bond	6.40000	99.14814		6.40000	99.02763			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.45000	98.65758		6.45000	98.53733			0.00	0	0.00
IVA503		On 15/01/2015	Spot Bond	6.45000	98.53733		6.45000	98.41737			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.45000	98.41737		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	
IVC036	On 16/07/2019	Spot Bond	9.07500	101.16842	9.07500	103.23610		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		12.44866	100.00000	12.40186				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.61736	100.00000	9.57507				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		109.79630	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		96.29175	100.00000	96.04422				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		81.31076	100.00000	81.13283				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		38.17792	100.00000	38.08543				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		94.31525	100.00000	94.07216				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		92.43148	100.00000	92.20154				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		98.39572	100.00000	98.13334				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		84.33628	100.00000	84.15452				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		98.45815	100.00000	98.19974				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		88.21042	100.00000	88.00089				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	0.00
KW01	On 31/10/2027	Spot Bond	8.50000		138.63938		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		98.73882		8.78500	98.69270			24,598,000,000.00	2,800,000	2,683,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.85500		74.19308		8.85500	96.82464			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.36000		100.85983		9.36000	100.80970			2,808,000,000.00	300,000	595,600,000.00
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		104.54802		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	800,000,000	400,000,000.00
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
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ061	On 05/02/2015	Spot Bond	100.00000		77.65957	100.00000	0.00000				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				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		87.95181	100.00000	87.74038				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				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	0.00
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	0.00
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		96.25140	100.00000	96.00459				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.35601	100.00000	35.26942				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		85.84906	100.00000	85.64706				0.00	0	0.00



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		16.14100		100.00000	16.07001			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.65500		101.55721		8.65500	101.50994			1,731,000,000.00	200,000	124,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.54500		101.50840		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		101.57089		7.94000	101.52745			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72500		104.89280		8.72500	104.84414			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.50500		105.55488		9.50500	105.50162			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50000		103.64674		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		103.60592		9.53000	103.66563			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67000		101.58402		7.67000	101.54179			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12972			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.86500		103.28221		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		105.71723		9.38000	104.17122			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.91429		100.00000	14.87776			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
MQB02	On 31/05/2017	Spot Bond	8.56500		103.16361		8.56500	103.11635			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		7.62000	103.77430		7.62000	103.73213			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.55500	106.53633		8.55500	106.48783			0.00	0	1,610,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.21522		100.89771	7.19760			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.30881		100.61875	7.29101			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	0.69953		100.00000	0.69783			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.69953		100.00000	0.69783			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.95000	99.60532		8.95000	99.55793			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.57564		7.59000	100.53493			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.05000	102.97265		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	100,000,000	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.83000	103.51333		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	103.64887		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	103.50415		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	0.00
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	103.92891		7.22000	103.88819			7,220,000,000,000.00	1,000,000,000	1,174,300,000.00
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	112.47946		8.55500	112.42742			5,133,000,000.00	600,000	1,430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.67500	36.21607		10.67500	36.19594			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42000	101.17882		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	102.63158		7.94000	102.58743			0.00	0	4,200,000,000.00
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
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.51605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	0.00
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		105.54594		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		104.29642		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	103.01498		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	103.62059		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	116.11285		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	0	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	169.45186		2.17000	169.34273			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.58000	105.72697		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	107.05109		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	107.05685		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
NQ1C10	On 22/05/2020	Spot Bond	9.61000	107.06282		9.61000	107.00758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		117.91171		8.41500	117.85862			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.23000		116.59395		9.23000	116.53678			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		174.97663		2.06500	174.86492			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.90000		122.49077		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		17.89934		100.00000	17.85597			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.77855		100.00000	54.64584			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.51000		101.25277		7.51000	101.21198		108,146,253,000,000.00	14,400,300,000	15,823,500,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.71064		100.00000	25.64836			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		84.85183		100.00000	84.66072			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		104.80064		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		42.02467		7.92000	42.00683			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.52000		107.37367		6.52000	107.33561		4,034,102,213,116,000.00	18,727,333,300	13,137,333,300.00	
R158P	On 15/09/2015	Spot Bond	6.73000		94.24767		6.73000	94.21321			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.83000		113.06880		6.83000	113.02686		3,473,177,915,412,000.00	08,517,996,400	18,950,491,900.00	
R159P	On 15/09/2016	Spot Bond	6.66000		88.32447		6.66000	88.29251			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.06500		122.18427		8.10000	121.83006		8,840,753,595,649,000.00	96,187,674,600	84,033,879,200.00	
R187P	On 21/12/2026	Spot Bond	7.84000		39.24974		7.84000	39.23325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	7.76000		36.71466		7.76000	36.69939			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		288.95760		1.66000	288.77947			142,509,672,000.00	85,849,200	21,641,603,000.00
R201	On 21/12/2014	Spot Bond	5.94500		103.38153		5.98500	103.34135			11,890,000,000,000.00	2,000,000,000	8,396,694,300.00
R202	On 07/12/2033	Spot Bond	1.77500		233.58466		1.79000	232.93108			12,961,174,250,000.00	7,302,070,000	51,312,536,300.00
R2023	On 28/02/2023	Spot Bond	7.85000		100.51493		7.88500	100.26160			1,740,790,159,370,000.00	21,756,708,200	45,988,087,400.00
R203	On 15/09/2017	Spot Bond	6.97000		104.15837		7.00500	104.02660			2,197,125,882,847,000.00	15,226,095,100	22,755,884,900.00
R2030	On 31/01/2030	Spot Bond	8.55000		97.16364		8.55000	97.11944			1,466,272,550,880,000.00	71,493,865,600	32,983,982,700.00
R2032	On 31/03/2032	Spot Bond	8.70000		96.51087		8.70000	96.46573			942,210,000,000,000.00	08,300,000,000	04,900,000,000.00
R2037	On 31/01/2037	Spot Bond	8.79500		99.05661		8.79500	99.01029			496,575,713,987,000.00	56,461,138,600	15,302,386,000.00
R204	On 21/12/2018	Spot Bond	7.27000		105.27604		7.30500	105.10913			1,110,579,784,347,000.00	52,762,006,100	28,458,536,900.00
R2044	On 31/01/2044	Spot Bond	8.89500		100.47116		8.89500	100.42364			925,080,000,000,000.00	04,000,000,000	43,800,000,000.00
R2048	On 28/02/2048	Spot Bond	8.87500		99.93080		8.87500	99.88287			1,971,150,037,712,500.00	22,101,412,700	47,650,818,200.00
R207	On 15/01/2020	Spot Bond	7.49000		100.93086		7.53000	100.72110			5,236,798,828,268,000.00	99,172,073,200	78,191,685,800.00
R208	On 31/03/2021	Spot Bond	7.64500		95.93551		7.68000	95.72553			4,277,668,060,457,000.00	59,538,006,600	76,890,924,700.00
R209	On 31/03/2036	Spot Bond	8.69000		76.84277		8.71500	76.61043			4,943,651,209,706,000.00	68,889,667,400	76,560,009,300.00
R210	On 31/03/2028	Spot Bond	1.75000		172.72643		1.76000	172.42182			2,663,829,525,000.00	1,522,188,300	33,776,969,200.00
R211	On 31/01/2017	Spot Bond	0.85000		131.99476		0.78000	132.12334			2,995,965,250,000.00	3,524,665,000	02,346,582,800.00
R212	On 31/01/2022	Spot Bond	1.54000		137.57648		1.55000	137.40207			58,676,156,000.00	38,101,400	70,609,440,200.00
R213	On 28/02/2031	Spot Bond	8.52500		87.68847		8.56500	87.33318			7,972,176,410,302,500.00	35,152,658,100	68,185,477,800.00
R214	On 28/02/2041	Spot Bond	8.82000		77.33839		8.82000	77.30151			1,631,254,312,170,000.00	84,949,468,500	92,899,434,500.00
R227C	On 15/03/2015	Spot Bond	6.89000		97.37158		6.89000	97.33580			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.73000		94.24767		6.73000	94.21321			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.65000		91.27800		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	88.32447	6.66000	88.29251				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.99000	99.04104	5.99000	99.00885				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.80000	95.67489	6.80000	95.63994				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.67000	92.66413	6.67000	92.63092				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.65000	89.70236	6.65000	89.67030				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.71000	86.70687	6.71000	86.67560				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.98000	83.31146	6.98000	83.28023				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.03000	80.37910	7.03000	80.34876				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.31000	76.88504	7.31000	76.85488				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.29000	74.23356	7.29000	74.20452				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.27000	71.68736	7.27000	71.65939				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.26000	69.20738	7.26000	69.18042				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.49000	65.94976	7.49000	65.92326				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.47000	63.64465	7.47000	63.61914				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.60000	60.84324	7.60000	60.81844				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.57000	58.73729	7.57000	58.71344				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.54000	56.72064	7.54000	56.69770				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.51000	54.78909	7.51000	54.76702				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.47000	52.98285	7.47000	52.96162				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.43000	51.25595	7.43000	51.23552				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.04000	46.69403	8.04000	46.67392				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.00000	45.06523	8.00000	45.04592				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.96000	43.51001	7.96000	43.49146				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.92000	42.02467	7.92000	42.00683				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	7.88000	40.60568		7.88000	40.58853			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.84000	39.24974		7.84000	39.23325			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.80000	37.95372		7.80000	37.93786			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.76000	36.71466		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	18.48782		100.00000	18.44304			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.71141		100.00000	10.68546			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.38442		100.00000	23.32715			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	19.38141		100.00000	19.22920			0.00	0	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	104.77300		12.35000	104.73889			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.59015		100.00000	15.55238			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	4.00675		100.00000	3.99693			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	40.17288		100.00000	40.07556			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.82643		100.00000	11.79778			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	25.66638		100.00000	25.60420			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	107.00980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		104.84653		8.98000	104.79594			2,694,000,000.00	300,000	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.13500		105.77635		9.13500	105.72473			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.79500		89.35106		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		109.71820		8.03000	109.67127			321,200,000,000.00	40,000,000	1,180,000,000.00
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		105.38963		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		105.35508		7.17000	105.31475			0.00	0	484,903,300.00
SBK9	On 10/04/2018	Spot Bond	8.80500		99.10698		8.80500	99.06007			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98000		106.07409		7.98000	106.02825			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.09172		7.96000	106.04598			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77000		106.25946		7.77000	106.21472			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500		100.46089		8.40500	100.41521			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.91500		106.13141		7.91500	106.08591			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.19000		105.88923		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	102.90639		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	110.06351		8.83000	110.01156			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.00000	104.72159		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	2,700,000,000	2,700,000,000.00
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	105.39064		8.40500	105.34350			2,536,629,000,000.00	301,800,000	1,460,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.89830		100.00000	14.86551			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.42500	106.04668		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	102.22523		8.93500	102.17642			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.80000	99.04650		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	131.78534		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	108.10132		9.90000	102.12008			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.38000	99.76366		9.38000	99.71397			0.00	0	3,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.83000	108.95726		7.83000	108.91179			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	129.30816		2.19000	277.71555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.42500	102.96418		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	14.73255		100.00000	14.69646			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	164.08428		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.05000	114.60768		2.05000	128.48034			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.35208		6.50000	100.33445			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	1,560,000,000	805,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.03500	102.08490		9.03500	102.03562			0.00	0	264,100,000.00
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	15.71372		100.00000	15.67565			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	62.45850		100.00000	62.26350			0.00	0	0.00

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	22.24276		100.00000	22.18828			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.89586		100.00000	32.79203			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.24196		100.00000	24.16628			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.34500	103.20378		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	104.36726		8.08000	104.32233			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.90500	100.37527		8.90500	100.91066			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.35500	100.58693		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	105.40784		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	95.20605		9.23000	95.15885			11,076,000,000.00	1,200,000	834,200,000.00
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
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond		9.28800	88.32513		9.28800	88.28109			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.78000	90.59605		8.78000	90.55329			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.23000	103.16927		7.23000	103.12889			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.79000	95.60481		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	101.01693		8.18500	100.97217			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49000	109.05179		2.49000	109.39537			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.25500	100.92080		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	109.17114		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	78.44584		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	0	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	101.01890		0.00000	98.11101			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	94.31525		100.00000	94.07216			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	93.35038	100.00000	93.11224			320,000,000,000,000.00	3,200,000,000	3,200,000,000.00	
SY1182	On 18/11/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			1,000,000,000,000,000.00	10,000,000,000	7,500,000,000.00	
SY1183	On 24/11/2014	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.98000	105.70116	6.98000	105.66132				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.71000	102.57718	8.71000	102.52914				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	42.72160	100.00000	42.61810				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	0.00
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		103.03574		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		102.04514		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		82.48930		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
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	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		102.27787		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	94.20104			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
TH12A3	On 21/08/2019	Spot Bond	9.13000		102.33673		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	5.84083		101.06155	5.82654			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
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	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		102.03792		7.42000	101.99731		1,484,000,000,000.00		200,000,000	1,742,600,000.00
TL20	On 22/02/2020	Spot Bond	9.88000		88.41776		9.88000	88.34092			0.00	0	2,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.90500		107.65567		7.90500	107.61032		1,581,000,000,000.00		200,000	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.36000		106.10535		9.36000	106.05174		56,184,336,000,000.00		6,002,600	18,112,534,500.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.03087		100.00000	1.02765			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.63500		111.90599		9.63500	111.84877			0.00	0	6,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.85000		99.35374		9.85000	99.30184		88,650,000,000,000.00		9,000,000,000	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond	9.85000		97.00944		9.85000	96.95875		20,685,000,000,000.00		2,100,000	6,971,200,000.00
TN30	On 09/10/2030	Spot Bond	10.33500		107.21043		10.33500	101.61514		95,082,000,000,000.00		9,200,000,000	5,600,000,000.00
TN40	On 01/10/2040	Spot Bond	10.82500		100.14368		10.82500	99.69774		226,242,500,000,000.00		20,900,000,000	10,900,000,000.00
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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.78606		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.79556		100.00000	9.77029			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	11.30993		100.00000	11.26019			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
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	95.80247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	14.26711		100.00000	14.23254			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	96.87500		100.00000	96.37306			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	55.56213		100.00000	55.14509			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	86.66713		100.00000	86.47411			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	100.00000	69.64095		100.00000	69.35553		1,900,000,000,000,000.00	19,000,000,000	17,000,000,000.00	
TWC072	On 21/01/2015	Spot Bond	100.00000	80.21978		100.00000	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	87.27818		100.00000	87.08379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	86.71601		100.00000	86.52288			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.08000	109.18136		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	112.80161		7.22000	112.75814			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.27000	242.37235		1.27000	242.22812			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.84000	104.85215		6.84000	104.81383			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.50500	107.07647		7.50500	107.03360			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.86000	107.93459		7.86000	107.88937			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.15500	107.34324		8.15500	107.29661			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.22000	107.51733		8.22000	107.47026			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.47000	95.71675		6.47000	95.68363			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.40000	93.95962		6.40000	93.92710			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.00000	99.37922		6.00000	99.34676			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.47000	95.70019		6.47000	95.66707			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.25000	70.35900		7.25000	70.33132			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	50.28567		100.00000	50.19026			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.61684		100.00000	26.56634			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>57,403,467,623,440,000.00</b>	<b>16,021,033,100</b>	<b>176 477 001 500.00</b>
<b>Grand Total:</b>										<b>57,403,468,891,962,900.00</b>	<b>16,021,086,436</b>	<b>176 480 678 513.00</b>