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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2014

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 13/10/2014	Any day expiry		11.10300	11.10300		11.06210	11.06210		9.20	0.00	0	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	13.33910	0.01334	10.30660	0.01031	13.339	10.85	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.11020	11.11020		11.06580	11.06580		9.79	0.00	0	1,280.00
\$ / R	On 21/10/2014	Any day expiry		11.11190	11.11190		11.06750	11.06750		9.95	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	35.86690	0.03587	26.07990	0.02608	35.867	10.98	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.11370	11.11370		11.06930	11.06930		10.08	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	47.63470	0.04763	35.40970	0.03541	47.635	10.84	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.12220	11.12220		11.07840	11.07840		10.08	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	187.59510	0.18760	220.25390	0.22025	187.595	10.85	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	26.45190	0.02645	20.49170	0.02049	26.452	11.43	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	284.25190	0.28425	322.09170	0.32209	284.252	11.43	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.12550	11.12550		11.08200	11.08200		10.22	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	18.94970	0.01895	23.53250	0.02353	18.950	11.58	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	118.78490	0.11878	143.48140	0.14348	118.785	10.46	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	7.22370	0.00722	5.87090	0.00587	7.224	13.21	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.09660	0.00010	0.06940	0.00007	0.097	24.25	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.12720	11.12720		11.08380	11.08380		10.26	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	271.06180	0.27106	306.95340	0.30695	271.062	11.48	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	Call	19.58460	0.01958	16.14810	0.01615	19.585	12.14	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	392.38460	0.39238	432.34810	0.43235	392.385	12.14	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry	11.13560		11.13560		11.09280	11.09280		10.22	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	1.11450	0.00111	1.18250	0.00118	1.115	14.61	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	5.58670	0.00559	4.25770	0.00426	5.587	14.03	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry	11.13730		11.13730		11.09460	11.09460		10.26	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	404.64940	0.40465	365.22870	0.36523	404.649	10.92	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	99.06470	0.09906	81.36500	0.08136	99.065	10.76	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry	11.14580		11.14580		11.10360	11.10360		10.39	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry	11.14910		11.14910		11.10720	11.10720		10.41	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry	11.17440		11.17440		11.13160	11.13160		10.64	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	36.31050	0.03631	42.28990	0.04229	36.311	10.13	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.48930	0.00049	0.47910	0.00048	0.489	19.29	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.17650		11.17650		11.13340	11.13340		10.67	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	156.56190	0.15656	174.81790	0.17482	156.562	10.61	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	32.96710	0.03297	28.66050	0.02866	32.967	13.77	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry	11.18070		11.18070		11.13720	11.13720		10.67	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry	11.20590		11.20590		11.15980	11.15980		10.65	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry	11.20800		11.20800		11.16170	11.16170		10.65	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.21010		11.21010		11.16360	11.16360		10.66	225,098,808.00	20,080	973,332.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.42410	0.00042	0.44330	0.00044	0.424	17.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.94000	0.00094	1.03470	0.00103	0.940	15.81	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.12890	0.00213	2.45590	0.00246	2.129	14.16	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.73620	0.00274	3.19680	0.00320	2.736	13.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.72490	0.00372	4.41470	0.00441	3.725	13.09	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,114.94770	1.11495	1,069.33570	1.06934	1,114.948	12.61	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.84770	0.00485	5.73570	0.00574	4.848	12.61	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	918.64390	0.91864	873.24770	0.87325	918.644	11.68	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	9.59480	0.00959	10.74630	0.01075	9.595	11.50	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	9.87850	0.00988	11.04230	0.01104	9.879	11.45	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	10.17110	0.01017	11.34730	0.01135	10.171	11.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	10.78440	0.01078	11.98590	0.01199	10.784	11.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	11.43680	0.01144	12.66480	0.01266	11.437	11.22	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	12.87170	0.01287	14.15500	0.01416	12.872	11.03	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	13.25950	0.01326	14.55720	0.01456	13.260	10.99	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	14.93910	0.01494	16.29730	0.01630	14.939	10.80	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	15.39330	0.01539	16.76750	0.01677	15.393	10.76	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	16.34610	0.01635	17.75360	0.01775	16.346	10.66	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	17.89310	0.01789	19.35500	0.01936	17.893	10.52	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	20.82560	0.02083	22.38980	0.02239	20.826	10.29	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	22.82400	0.02282	26.07440	0.02607	22.824	10.15	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	31.06060	0.03106	36.54850	0.03655	31.061	10.11	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	515.88440	0.51588	475.50340	0.47550	515.884	10.15	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	507.57430	0.50757	467.41250	0.46741	507.574	10.16	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	474.93540	0.47494	435.69840	0.43570	474.935	10.20	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	458.99310	0.45899	420.24740	0.42025	458.993	10.22	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	51.02060	0.05102	59.02600	0.05903	51.021	10.23	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	53.21360	0.05321	61.47560	0.06148	53.214	10.24	0.00	0	41,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	412.77360	0.41277	375.60320	0.37560	412.774	10.29	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	383.37430	0.38337	347.33670	0.34734	383.374	10.33	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	82.00510	0.08201	93.35640	0.09336	82.005	10.36	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	85.06670	0.08507	96.72400	0.09672	85.067	10.37	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	88.20710	0.08821	100.17070	0.10017	88.207	10.39	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	315.18380	0.31518	282.22880	0.28223	315.184	10.44	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	105.08380	0.10508	118.62880	0.11863	105.084	10.44	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	278.08420	0.27808	247.11640	0.24712	278.084	10.51	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	260.63630	0.26064	230.69330	0.23069	260.636	10.54	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	144.88590	0.14489	161.78620	0.16179	144.886	10.55	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	238.52540	0.23853	209.96730	0.20997	238.525	10.58	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	227.96360	0.22796	200.10510	0.20011	227.964	10.60	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	202.99240	0.20299	180.20310	0.18020	202.992	10.66	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	192.89240	0.19289	216.60310	0.21660	192.892	10.66	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	183.14460	0.18314	162.25460	0.16225	183.145	10.88	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	152.12450	0.15212	134.39260	0.13439	152.125	11.28	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	134.46210	0.13446	118.62840	0.11863	134.462	11.54	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	118.92710	0.11893	104.82430	0.10482	118.927	11.81	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	399.53700	0.39954	432.99720	0.43300	399.537	11.99	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	87.91150	0.08791	77.43560	0.07744	87.911	12.48	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	84.49570	0.08450	74.43350	0.07443	84.496	12.56	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	82.84270	0.08284	72.98100	0.07298	82.843	12.61	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	66.88200	0.06688	59.18730	0.05919	66.882	13.10	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	63.28640	0.06329	56.04020	0.05604	63.286	13.24	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	54.77880	0.05478	48.59670	0.04860	54.779	13.62	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	51.04830	0.05105	45.33550	0.04534	51.048	13.81	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	47.62560	0.04763	42.34440	0.04234	47.626	14.00	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	46.81440	0.04681	41.63520	0.04164	46.814	14.05	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	43.00830	0.04301	38.31070	0.03831	43.008	14.29	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	832.90830	0.83291	874.71070	0.87471	832.908	14.29	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	42.29400	0.04229	37.68720	0.03769	42.294	14.34	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	36.49660	0.03650	32.62270	0.03262	36.497	14.77	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	27.25650	0.02726	23.55890	0.02356	27.257	15.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	26.85660	0.02686	22.97960	0.02298	26.857	15.72	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	4.45500	0.00446	3.67500	0.00368	4.455	16.47	8.91	2	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	3.79490	0.00379	3.12160	0.00312	3.795	16.53	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	2.33650	0.00234	1.90590	0.00191	2.337	16.73	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	2.21330	0.00221	1.80380	0.00180	2.213	16.75	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.71020	0.00071	0.60050	0.00060	0.710	23.39	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.21640	11.21640	11.16930	11.16930		10.62	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	50.19450	0.05019	58.01510	0.05802	50.194	10.18	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	168.90960	0.16891	187.26250	0.18726	168.910	10.56	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	47.46970	0.04747	42.14150	0.04214	47.470	14.19	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.04480	0.00204	1.80350	0.00180	2.045	19.48	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.23340	11.23340	11.18660	11.18660		10.79	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.30830	11.30830	11.26190	11.26190		11.10	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	72.75810	0.07276	81.12850	0.08113	72.758	10.27	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	19.10810	0.01911	18.26570	0.01827	19.108	22.71	0.00	0	300.00

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\$ / R		On 25/02/2015	Any day expiry		11.36410	11.36410	11.31740	11.31740		11.43	0.00	0	2,421.00
\$ / R	10.80	Put	Any day expiry	84.98600	0.08499	93.99940	0.09400	84.986	10.36	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	37.82610	0.03783	36.60980	0.03661	37.826	23.87	0.00	0	300.00	
\$ / R		On 26/02/2015	Any day expiry		11.36610	11.36610	11.31940	11.31940		11.43	0.00	0	0.00
\$ / R		On 27/02/2015	Any day expiry		11.36810	11.36810	11.32140	11.32140		11.45	0.00	0	0.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.40210	11.40210	11.35510	11.35510		11.64	11,025,830.70	967	114,878.00
\$ / R	10.10	Put	Foreign Exchange Future	19.92400	0.01992	20.64590	0.02065	19.924	11.69	0.00	0	69,965.00	
\$ / R	10.32	Put	Foreign Exchange Future	30.34540	0.03035	32.80530	0.03281	30.345	11.05	0.00	0	24,155.00	
\$ / R	10.51	Put	Foreign Exchange Future	48.42280	0.04842	51.90950	0.05191	48.423	10.82	0.00	0	23,800.00	
\$ / R	10.75	Put	Foreign Exchange Future	83.73640	0.08374	89.07540	0.08908	83.736	10.53	0.00	0	5,000.00	
\$ / R	10.79	Put	Foreign Exchange Future	91.31320	0.09131	97.03530	0.09704	91.313	10.49	0.00	0	1,112.00	
\$ / R	10.90	Put	Foreign Exchange Future	119.04830	0.11905	130.30010	0.13030	119.048	10.53	0.00	0	46,165.00	
\$ / R	11.40	Call	Foreign Exchange Future	348.04430	0.34804	323.56800	0.32357	348.044	11.64	0.00	0	500.00	
\$ / R	11.60	Call	Foreign Exchange Future	281.05550	0.28106	260.71870	0.26072	281.055	12.35	0.00	0	250.00	
\$ / R	11.85	Call	Foreign Exchange Future	218.00070	0.21800	201.95760	0.20196	218.001	13.25	0.00	0	500.00	
\$ / R	12.00	Call	Foreign Exchange Future	188.65100	0.18865	174.74470	0.17474	188.651	13.79	0.00	0	5,000.00	
\$ / R	12.61	Call	Foreign Exchange Future	111.48760	0.11149	103.63270	0.10363	111.488	15.92	0.00	0	23,800.00	
\$ / R	13.05	Call	Foreign Exchange Future	79.70600	0.07971	74.48640	0.07449	79.706	17.33	0.00	0	24,155.00	
\$ / R	14.20	Call	Foreign Exchange Future	50.14600	0.05015	49.65860	0.04966	50.146	21.90	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry		11.42400	11.42400	11.37690	11.37690		11.66	0.00	0	2,435.00
\$ / R	10.80	Put	Any day expiry	97.63650	0.09764	104.84230	0.10484	97.636	10.53	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	55.58240	0.05558	52.28360	0.05228	55.582	24.77	0.00	0	300.00	
\$ / R		On 01/04/2015	Any day expiry		11.43400	11.43400	11.38680	11.38680		11.80	0.00	0	0.00
\$ / R	11.20	Put	Any day expiry	243.33150	0.24333	259.86320	0.25986	243.332	11.20	0.00	0	22,187.00	
\$ / R	12.24	Call	Any day expiry	175.03540	0.17504	162.69580	0.16270	175.035	14.55	0.00	0	22,187.00	
\$ / R		On 28/04/2015	Any day expiry		11.48920	11.48920	11.44160	11.44160		12.03	0.00	0	2,450.00
\$ / R	10.80	Put	Any day expiry	110.45750	0.11046	115.97940	0.11598	110.458	10.74	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	69.24620	0.06925	64.45310	0.06445	69.246	24.76	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.54990	11.54990	11.50160	11.50160		12.24	0.00	0	1,375.00
\$ / R	10.80	Put	Any day expiry	118.95740	0.11896	125.56740	0.12557	118.957	10.84	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	75.01340	0.07501	69.81390	0.06981	75.013	24.56	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.58350	11.58350	11.53480	11.53480		12.40	26,642,050.00	2,300	19,295.00
\$ / R	10.73	Put	Foreign Exchange Future	109.79470	0.10979	114.92450	0.11492	109.795	10.97	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	113.83390	0.11383	119.01180	0.11901	113.834	10.96	0.00	0	10,000.00	
\$ / R	10.98	Put	Foreign Exchange Future	168.87570	0.16888	177.59630	0.17760	168.876	10.86	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	174.45850	0.17446	185.27950	0.18528	174.458	10.85	0.00	0	45,000.00	
\$ / R	11.08	Put	Foreign Exchange Future	205.98460	0.20598	217.85680	0.21786	205.985	11.06	0.00	0	1,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	214.33000	0.21433	226.45650	0.22646	214.330	11.11	0.00	0	3,000.00	
\$ / R	11.30	Put	Foreign Exchange Future	307.52420	0.30752	322.17310	0.32217	307.524	11.63	0.00	0	2,000.00	
\$ / R	11.40	Put	Foreign Exchange Future	360.47030	0.36047	376.34180	0.37634	360.470	11.89	720,940.60	2,000	0.00	
\$ / R	11.60	Put	Foreign Exchange Future	477.93820	0.47794	498.87460	0.49887	477.938	12.40	1,911,752.80	4,000	0.00	
\$ / R	13.00	Call	Foreign Exchange Future	185.01990	0.18502	173.43220	0.17343	185.020	16.64	0.00	0	45,000.00	
\$ / R	13.22	Call	Foreign Exchange Future	164.33250	0.16433	154.30420	0.15430	164.333	17.25	0.00	0	22,850.00	
\$ / R	13.46	Call	Foreign Exchange Future	145.74840	0.14575	137.15850	0.13716	145.748	17.91	0.00	0	22,320.00	
\$ / R		On 26/06/2015	Any day expiry		11.61280	11.61280	11.56380	11.56380		12.41	0.00	0	1,386.00
\$ / R	10.80	Put	Any day expiry	127.55210	0.12755	132.13900	0.13214	127.552	10.97	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	80.09850	0.08010	71.72120	0.07172	80.099	24.59	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.68320	11.68320	11.63330	11.63330		12.73	0.00	0	0.00

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 29/07/2015	Any day expiry	10.80	Put	135.92270	0.13592		140.97780	0.14098		135.923	11.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	90.09880	0.09010		84.94850	0.08495		90.099	24.36	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.74660	11.74660		11.69570	11.69570			12.87	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	142.22170	0.14222		148.99290	0.14899		142.222	11.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	96.08280	0.09608		87.06170	0.08706		96.083	24.40	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.78600	11.78600		11.73440	11.73440			13.01	0.00	0	2,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	98.60330	0.09860		102.93000	0.10293		98.603	11.27	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,290.02120	1.29002		1,244.58950	1.24459		1,290.021	11.21	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	192.56340	0.19256		199.33960	0.19934		192.563	11.31	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	984.32880	0.98433		939.52610	0.93953		984.329	11.32	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	518.77210	0.51877		493.50640	0.49351		518.772	13.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	397.95850	0.39796		378.20980	0.37821		397.958	14.96	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	306.62820	0.30663		291.02970	0.29103		306.628	16.46	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	199.72760	0.19973		197.98550	0.19799		199.728	21.00	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.81660	11.81660		11.76450	11.76450			13.00	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	148.11240	0.14811		154.81140	0.15481		148.112	11.30	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	103.18660	0.10319		97.38810	0.09739		103.187	24.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.88100	11.88100		11.82870	11.82870			13.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	152.63110	0.15263		161.72860	0.16173		152.631	11.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	112.34090	0.11234		106.86470	0.10686		112.341	23.95	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.93950	11.93950		11.88820	11.88820			13.41	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	157.61510	0.15762		165.87310	0.16587		157.615	11.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	106.44320	0.10644		97.34210	0.09734		106.443	23.84	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.97300	11.97300		11.92230	11.92230			13.53	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,187.69560	1.18770		1,146.45600	1.14646		1,187.696	11.61	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.99390	11.99390		11.94350	11.94350			13.52	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	161.06190	0.16106		169.07320	0.16907		161.062	11.47	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	99.33030	0.09933		94.10210	0.09410		99.330	23.59	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.21010	11.21010		11.16360	11.16360			10.66	280,252.50	25	1,470.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.40210	11.40210		11.35510	11.35510			11.64	0.00	0	163.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	40,182.40270	0.40182		37,294.53100	0.37295		40,182.403	11.37	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.58350	11.58350		11.53480	11.53480			12.40	0.00	0	85.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.78600	11.78600		11.73440	11.73440			13.01	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			17.79630	17.79630		17.88520	17.88520			9.28	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	41.74550	0.04175		30.47100	0.03047		41.746	10.01	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.95620	17.95620		18.04340	18.04340			9.82	18,099,849.60	1,008	34,955.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	75.10150	0.07510		0.00000	0.00000		75.101	9.56	751,015.00	10,000	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	98.09380	0.09809		77.81700	0.07782		98.094	9.60	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	671.74390	0.67174		599.87410	0.59987		671.744	10.97	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	44.90050	0.04490		48.21380	0.04821		44.901	12.43	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	36.15620	0.03616		39.09850	0.03910		36.156	12.76	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.09090	18.09090		18.17950	18.17950			10.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	482.62350	0.48262		427.67850	0.42768		482.623	10.68	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	675.94260	0.67594		611.64130	0.61164		675.943	11.28	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	773.62860	0.77363		705.68300	0.70568		773.629	11.56	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	23.91850	0.02392		25.22020	0.02522		23.918	15.71	0.00	0	9,605.00

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 23/01/2015	Any day expiry	21.70	Call	14.75400	0.01475	15.63190	0.01563	14.754	16.86	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	14.67610	0.01468	15.42290	0.01542	14.676	16.92	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.24660		18.33550	18.33550		11.09	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	307.85970	0.30786	328.28350	0.32828	307.860	12.57	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.51590	18.51590	18.60460	18.60460		12.30	0.00	0	1,975.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.81670	18.81670	18.90310	18.90310		12.66	0.00	0	295.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10389	0.10389	0.10351	0.10351		8.76	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10579	0.10579	0.10540	0.10540		10.74	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.04450	14.04450	14.09370	14.09370		9.62	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.11160	14.11160	14.16170	14.16170		9.92	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.15570	14.15570	14.20160	14.20160		10.07	3,567,236.40	252	74,131.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	30.52460	0.03052	24.46360	0.02446	30.525	9.50	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	75.22240	0.07522	62.85560	0.06286	75.222	9.71	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	158.05080	0.15805	137.17380	0.13717	158.051	9.93	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	233.26360	0.23326	206.71730	0.20672	233.264	10.07	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	41.66390	0.04166	42.80010	0.04280	41.664	13.20	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	33.67100	0.03367	34.36980	0.03437	33.671	13.67	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	29.93550	0.02994	30.44730	0.03045	29.936	13.95	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	7.26710	0.00727	7.19370	0.00719	7.267	16.40	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.40760	14.40760	14.45470	14.45470		11.09	0.00	0	24,773.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	146.96280	0.14696	125.58780	0.12559	146.963	10.17	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	218.85050	0.21885	192.73650	0.19274	218.850	10.47	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	226.99650	0.22700	200.43220	0.20043	226.997	10.51	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	242.36230	0.24236	247.86590	0.24787	242.362	12.53	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	231.84530	0.23185	237.07690	0.23708	231.845	12.65	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	190.06710	0.19007	194.17130	0.19417	190.067	13.20	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	185.32270	0.18532	189.30660	0.18931	185.323	13.27	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	158.47350	0.15847	161.80210	0.16180	158.474	13.73	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.64770	14.64770	14.69490	14.69490		11.85	0.00	0	1,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.92140	14.92140	14.96760	14.96760		12.42	223,821.00	15	120.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			517.76700	517.76700	519.37900	519.37900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			525.82700	525.82700	527.46900	527.46900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			534.91000	534.91000	536.58000	536.58000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			436.21800	436.21800	436.81100	436.81100			0.00	0	3.00
AL37	On 05/02/2015	Index Future			443.00800	443.00800	443.61500	443.61500			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			514.83100	514.83100	515.65800	515.65800			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			522.84500	522.84500	523.69100	523.69100			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.62400	469.62400	470.65800	470.65800			9,392,480.00	2	583.00
ALBI	On 05/02/2015	Index Future			476.93500	476.93500	477.98900	477.98900			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			485.17400	485.17400	486.24600	486.24600			0.00	0	0.00

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			9.72960		9.72960		9.81420	9.81420		6.89	12,648,480.00	1,300	11,719.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	29.29310		0.02929		18.02950	0.01803	29.293	7.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	156.02210		0.15602		107.92000	0.10792	156.022	7.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	30.49920		0.03050		46.80680	0.04681	30.499	8.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.38130		0.00238		3.69610	0.00370	2.381	10.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	2.04090		0.00204		3.16100	0.00316	2.041	11.19	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.82910		9.82910		9.91480	9.91480		9.68	15,844,509.20	1,612	6,866.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.92320		9.92320		10.00870	10.00870		10.77	0.00	0	2,850.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.03390		10.03390		10.11660	10.11660		11.24	0.00	0	350.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.99900		9.99900		10.02650	10.02650		8.30	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.14630		10.14630		10.17500	10.17500		9.74	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			26.32520		26.32520		-24.65980	-24.65980			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			992.46290		992.46290		949.75360	949.75360			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,091.43750		1,091.43750		1,048.36810	1,048.36810			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			204.54170		204.54170		-184.40300	-184.40300			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			903.59090		903.59090		860.95700	860.95700			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.70390		11.70390		11.73310	11.73310		10.40	409,636.50	35	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.91690		11.91690		11.94680	11.94680		11.40	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.81690		1.81690		1.81100	1.81100		10.16	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.83620		1.83620		1.83020	1.83020		10.59	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			122.51320		122.51320		122.49416	122.49416			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.43553		124.43553		124.41745	124.41745			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/11/2014	Bond Future		9.53273	83.52654		9.49840	83.78432			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.62416	84.82686		9.58863	85.08936			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.69598	82.50296		9.65936	82.76994			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		468.01400	468.01400		468.98000	468.98000			0.00	0	417.00
GOVI	On 05/02/2015	GOVI		475.30000	475.30000		476.28500	476.28500			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		483.51100	483.51100		484.51200	484.51200			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.62192	117.62192		117.49625	117.49625			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.31058	118.31058		118.18399	118.18399			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		123.40015	123.40015		123.15732	123.15732			14,067,617.10	114	1,974.00
I2038	On 05/02/2015	Bond Future		124.03474	124.03474		123.78937	123.78937			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		123.32018	123.32018		123.30200	123.30200			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.25520	125.25520		125.23775	125.23775			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		131.54944	131.54944		131.52952	131.52952			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.16513	132.16513		132.14638	132.14638			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		219.76700	219.76700		219.55900	219.55900			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future		223.21500	223.21500		223.00600	223.00600			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.09800	227.09800		226.88500	226.88500			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		591.77200	591.77200		591.87100	591.87100			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		601.12100	601.12100		601.22300	601.22300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.13752	145.13752		145.06870	145.06870			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 15/10/2014	Jibar Tradeable Future		6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.12000	93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.30000	93.70000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.38000	93.62000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.51000	93.49000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.60000	93.40000		6.57000	93.43000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.86000	93.14000		6.83000	93.17000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.05000	92.95000		7.03000	92.97000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.22000		92.78000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.36000		92.64000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.49000		92.51000		7.45000	92.55000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.61000		92.39000		7.59000	92.41000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12470		0.12470		0.12380	0.12380			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06670		0.06670		0.06640	0.06640			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26280		1.26280		1.27210	1.27210			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26360		1.26360		1.27300	1.27300			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			8.13545		122.08314		8.10079	122.37961		7.80	444,382,629.60	3,640	47,407.00
R186	On 06/11/2014	Bond Future	7.70	Call	78.13000		0.07813		109.03000	0.10903	78.130	7.60	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	164.21000		0.16421		217.99000	0.21799	164.210	7.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	547.32000		0.54732		669.04000	0.66904	547.320	7.71	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,874.60000		1.87460		2,105.75000	2.10575	1,874.600	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	481.03000		0.48103		415.71000	0.41571	481.030	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	210.60000		0.21060		179.42000	0.17942	210.600	7.93	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	155.24000		0.15524		131.76000	0.13176	155.240	7.96	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	128.35000		0.12835		108.71000	0.10871	128.350	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.66000		0.00066		0.57000	0.00057	0.660	8.39	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.19959		118.68815		8.16355	118.99019		7.96	162,840,141.80	1,372	686.00
R186	On 05/02/2015	Bond Future	9.00	Put	320.76000		0.32076		291.97000	0.29197	320.760	8.33	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.24282		120.74101		8.20547	121.04823		8.08	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			288.89440		288.89440		288.21141	288.21141			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.41070		287.41070		286.71953	286.71953			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			233.19869		233.19869		233.16465	233.16465			0.00	0	49,213.00
R202	On 05/02/2015	Bond Future			233.66196		233.66196		233.62964	233.62964			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			7.95297		100.30704		7.92847	100.45291		6.45	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			8.02610		101.86857		8.00038	102.01757		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.06832		99.70227		8.04150	99.85379		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.09229		101.56144		8.06380	101.71838		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	699.51000		0.69951		672.65000	0.67265	699.510	6.93	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.07945		104.25038		7.04442	104.34092		2.25	0.00	0	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	52.26000		0.05226		71.65000	0.07165	52.260	2.19	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	142.19000		0.14219		180.02000	0.18002	142.190	2.21	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.17081		105.87327		7.13155	105.96617		2.11	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,341.75000		1.34175		1,420.68000	1.42068	1,341.750	2.18	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.18943		103.53403		7.14562	103.62842		2.11	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			8.58052		97.33632		8.54593	97.61772			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.64651		94.84480		8.61071	95.13146			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.69689		96.48636		8.65998	96.77791			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			8.79456		99.50196		8.75996	99.83064			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.85763		96.79376		8.82192	97.12847			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.90683		98.46917		8.87012	98.80954			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			7.38150		105.27169		7.34666	105.39502		3.26	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	4.71000		0.00471		3.76000	0.00376	4.710	3.41	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.46388		102.87577		7.42611	103.00196		3.22	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.50297		104.65487		7.46219	104.78314		3.22	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.50564		102.56535		7.46044	102.69871		3.28	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	352.07000		0.35207		328.01000	0.32801	352.070	3.41	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			8.86885		101.19170		8.83424	101.54843			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.92970		98.38451		8.89400	98.74783			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.97744		100.08752		8.94077	100.45701			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.85918		100.55398		8.82457	100.92036			3,619,943.28	36	29,852.00
R2048	On 05/02/2015	Bond Future			8.92122		102.11931		8.88552	102.49236			0.00	0	1,277.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048				8.96489	99.45080		8.92826	99.83008			0.00	0	0.00
R2048	On 07/05/2015		Bond Future										
	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014		Bond Future	7.59446	100.87696		7.56480	101.00103		4.32	84,333,138.56	836	34,018.00
R207	On 05/02/2015		Bond Future	7.67227	98.80630		7.64055	98.93325		4.17	28,258,601.80	286	286.00
R207	On 07/05/2015		Bond Future	7.71892	100.51554		7.68519	100.64461		4.20	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	1,278.73000	1.27873		1,348.81000	1.34881	1,278.730	4.15	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.73775	98.74456		7.70104	98.87857		4.33	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,056.58000	1.05658		1,113.73000	1.11373	1,056.580	4.21	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	7.73844	95.86073		7.70375	96.02794		5.35	0.00	0	53,508.00
R208	On 06/11/2014	8.50	Put	2.73000	0.00273		2.25000	0.00225	2.730	5.57	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	7.81236	97.35305		7.77571	97.52372		5.05	0.00	0	0.00
R208	On 07/05/2015		Bond Future	7.85510	95.63423		7.81655	95.80774		5.30	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.87502	97.41789		7.83380	97.59712		5.31	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	526.34000	0.52634		495.40000	0.49540	526.340	5.58	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	8.71341	77.00086		8.67879	77.27301		12.07	0.00	0	28,853.00
R209	On 06/11/2014	8.50	Call	377.93000	0.37793		468.23000	0.46823	377.930	11.94	0.00	0	5,500.00
R209	On 06/11/2014	8.75	Call	1,155.99000	1.15599		1,329.94000	1.32994	1,155.990	12.07	0.00	0	2,200.00
R209	On 06/11/2014	8.95	Call	2,172.08000	2.17208		2,398.88000	2.39888	2,172.080	12.25	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	2,468.51000	2.46851		2,704.74000	2.70474	2,468.510	12.30	0.00	0	1,640.00
R209	On 06/11/2014	9.05	Call	2,777.55000	2.77755		3,021.68000	3.02168	2,777.550	12.35	0.00	0	2,050.00
R209	On 06/11/2014	9.25	Put	62.34000	0.06234		53.46000	0.05346	62.340	12.53	0.00	0	2,200.00
R209	On 06/11/2014	9.50	Put	10.71000	0.01071		9.20000	0.00920	10.710	12.77	0.00	0	5,500.00
R209	On 06/11/2014	9.58	Put	5.75000	0.00575		4.95000	0.00495	5.750	12.84	0.00	0	907.00
R209	On 06/11/2014	9.95	Put	0.19000	0.00019		0.17000	0.00017	0.190	13.00	0.00	0	2,050.00
R209	On 06/11/2014	10.00	Put	0.11000	0.00011		0.10000	0.00010	0.110	13.00	0.00	0	1,640.00
R209	On 06/11/2014	10.05	Put	0.06000	0.00006		0.06000	0.00006	0.060	13.00	0.00	0	2,050.00
R209	On 05/02/2015		Bond Future	8.77261	78.19951		8.73694	78.47665		11.88	0.00	0	0.00
R209	On 07/05/2015		Bond Future	8.81599	76.40173		8.77938	76.68357		12.67	0.00	0	0.00
R209	On 06/08/2015		Bond Future	8.84867	77.82706		8.81083	78.11619		12.84	0.00	0	0.00
R209	On 06/08/2015	9.90	Put	1,045.55000	1.04555		996.22000	0.99622	1,045.550	13.44	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

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/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future	172.57513		172.57513		172.55002	172.55002			0.00	0	642.00
R210	On 05/02/2015	Bond Future	175.28302		175.28302		175.25905	175.25905			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	132.63692		132.63692		132.62151	132.62151			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.11215		133.11215		133.09768	133.09768			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future	137.31159		137.31159		137.20178	137.20178			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	137.70340		137.70340		137.59307	137.59307			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	8.59040		87.56030		8.55077	87.87078		10.45	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future	8.65608		88.92344		8.61514	89.23954		10.27	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.70061		86.91345		8.65849	87.23493		10.92	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	8.79868		77.86422		8.76407	78.14922		12.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,340.35000	3.34035	3,603.89000	3.60389	3,340.350	13.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	2.36000	0.00236	2.06000	0.00206	2.360	13.57	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future	8.85898		79.07630		8.82331	79.36654		12.39	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.90102		77.14957		8.86445	77.44464		13.24	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	21,180.57000		21,180.57000		21,177.54000	21,177.54000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.83820		4.83820		4.86350	4.86350		5.54	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.80740		4.80740		4.83550	4.83550		7.51	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72410		1.72410		1.72780	1.72780			0.00	0	13.00

**Total for Derivatives :** **1,064,118,743.35**    **49,882**    **3 648 754.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	7.14000	105.60967		7.14000	105.58954			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.62500	102.91478		8.62500	102.89078			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.24000	101.20153		9.24000	101.17655			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.49000	99.31545		9.49000	99.29043			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.26000	100.78249		7.26000	100.76308			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	20,000,000.00
AB09	On 03/05/2017	Spot Bond	8.91500	107.65383		8.91500	107.62832			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	127.54856		2.37000	127.54036			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	3,100,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.07000	129.56155		3.07000	129.51664			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000	118.67772		4.08000	118.63326			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000	105.52644		4.83000	105.48495			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	87.59828		100.00000	87.39119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.11000	170.51852		2.11000	170.46378			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.48492		2.76000	163.42958			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.33107		2.17000	174.27483			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.83741		1.82000	183.77979			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.11125	77.36613		8.11125	77.34960			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.11125	77.36613		8.11125	77.34960			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.31500	102.99207		7.31500	102.97171			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	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.43000	106.38903		7.43000	106.36759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		94.32966		2.68000	94.32284			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500		101.07194		2.51500	101.06500			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		117.26446		2.40000	117.25682			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60500		90.17464		9.60500	90.15895			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	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.37658		9.63000	108.35787			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	100.00000		16.00023		100.00000	15.96987			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	9.55500		110.01739		9.55500	109.98933			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.94500		89.67799		8.94500	89.65643			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.65000		109.31330		9.65000	109.28515			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.26500		105.48172		8.26500	105.45812			5,785,500,000.00	700,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.95000		102.47522		8.95000	102.45058			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.09000		104.39773		7.09000	104.37797			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.96500		99.70543		8.96500	99.68155			9,861,500,000.00	1,100,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.75000		94.20375		9.75000	94.17898			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.09000		102.40076		8.09000	102.37833			0.00	0	730,000.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		218.92809		2.18000	218.85742			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.62289		1.27000	127.58485			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.09000		129.75128		2.09000	129.70975			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00461		100.00000	0.00459			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		58.46153		100.00000	58.31991			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.59000		102.71048		11.59000	102.67851			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.84512		100.00000	5.83080			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.83963		100.00000	34.75431			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.74139		11.00000	65.72260			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.29736		100.00000	22.24276			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL098	On 20/12/2025	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
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.42500	103.01683		9.42500	102.99047			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.69139		10.23000	100.66365			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.56500	103.97662		9.56500	103.95007			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.16953		1.75000	116.13337			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188	On 20/09/2020	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
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217		On 20/12/2023	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
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	120,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.44918		100.00000	15.41175			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.99930		100.00000	14.95195			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	500,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.05000	97.88406		8.05000	97.86296			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.88500	99.60364		8.88500	99.57972			0.00	0	4,807,454,900.00
AIR02	On 30/04/2023	Spot Bond	9.28000	119.29579		9.28000	119.26623			0.00	0	10,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.54000	105.39977		7.54000	105.37823			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	99.44769		100.00000	99.18391			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.34500	102.87987		9.34500	102.85434			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.96686		100.00000	16.92931			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.99500	103.79368		9.99500	103.76617			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500	164.87649		2.76500	164.82064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	200,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	80,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000	129.36806	2.65000	129.32303				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.03500	102.87016		9.03500	102.84519			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	100,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.52000	103.60824		9.52000	103.58191			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.67000	104.06047		7.67000	104.03896			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	29.62963		100.00000	44.24900			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.86500	103.09730		8.86500	103.07273			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21948	101.99083		11.21948	101.96017			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.17886	100.66518		11.17886	100.63502			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.22124	100.61522		11.22124	100.58497			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.26211		100.56692		11.26211	100.53657			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.03541		99.80254		12.03541	99.77039			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.46948		99.92571		11.46948	99.89501			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.39839		101.23497		11.39839	101.20405			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.17886		100.66518		11.17886	100.63502			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.32011		100.78657		11.32011	100.75600			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.49861		96.45919		10.49861	96.43202			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.98310		99.32779		10.98310	99.29854			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.64000		99.18418		11.64000	99.15326			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.56500		73.42693		11.56500	73.40418			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.49965		9.28000	89.47734			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.43500		70.30494		11.43500	70.29065			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21948	102.07923		14.21948	102.04049			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.44545	100.45879		15.44545	100.41743			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.31981	100.40396		14.31981	100.36559			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,400,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.59907		100.00000	21.55809			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.38250		100.00000	19.33555			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.64025		100.00000	17.59752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.88905		100.00000	10.86267			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.88905		100.00000	10.86267			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.16537		100.00000	13.13348			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.40757		100.00000	11.37994			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.41756		100.00000	7.39939			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.41756		100.00000	7.39939			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		104.21585		2.08000	104.20999			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17000		96.27399		8.17000	96.25328			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17000		97.59057		8.17000	97.56958			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55500		96.49003		8.55500	96.46794			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.03500		97.63135		8.03500	97.61011			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	25.83567		100.00000	25.77308			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	10,000,000.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.41500	101.54329		8.41500	101.52017			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.44635		100.00000	14.41097			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.44635		100.00000	14.41097			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	30,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.73500	67.07353		8.73500	67.06301			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC41	On 06/02/2015	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
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	58.37634		100.00000	58.23336			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	25.64150		100.00000	25.57938			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.57500	106.10364		7.57500	106.08170			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.56500	114.60627		9.56500	114.57717			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.46500	106.11545		9.46500	106.08879			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.63500	97.24301		12.63500	97.21010			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.59500	102.16575		11.59500	102.13446			0.00	0	0.00
CBL15	On 18/05/2015	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
CBL16	On 18/05/2017	Spot Bond	9.45500	103.79754		9.45500	103.77148			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.03500	98.05147		12.03500	98.02034			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.27000	96.37193		10.27000	96.34572			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.00000	118.57072		10.00000	118.53911			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.85000	114.77604		9.85000	114.74589			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.18000	114.00868		9.18000	113.98041			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.76500	100.92209		11.76500	100.89023			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,580,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,610,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,610,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.88164		10.11000	102.85408			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.29697		2.76000	120.25629			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		117.39198		3.14000	117.35104			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.01003		8.25000	100.98748			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.79000		127.88021		2.79000	127.83671			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.38061		2.40000	125.33930			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.79000		99.46773		8.79000	99.44435			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.84000		99.53188		8.84000	99.50835			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.84000		99.53188		8.84000	99.50835			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.89000		102.61278		8.89000	102.58839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.29961		9.35000	101.27447			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.29961		9.35000	101.27447			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	200,000,000.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.36500		101.51382		9.36500	101.48815			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88500		95.51990		10.88500	95.50139			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40500		93.35339		11.40500	93.33415			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	110,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.00281		8.80500	101.99077			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	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
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354		On 20/12/2018	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
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.47852		10.55000	100.45934			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.06500	103.37609		10.06500	103.35725			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.20500	104.84681		12.20500	104.82372			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.23500	104.94675		12.23500	104.91289			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.66500	104.61488		10.66500	104.58534			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.57000	102.13226		9.57000	102.10589			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.71255		10.55000	100.68395			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.74225		11.00000	100.71246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.99500	101.03904		11.99500	101.00653			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	26.63216		100.00000	26.50392			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.42746		7.01000	39.42004			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			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		8.55500	96.49003		8.55500	96.46794			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.17000	34.54536		8.17000	34.53793			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.17000	34.97164		8.17000	34.96412			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		106.20451		8.87000	106.17905			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.81500		103.79179		8.81500	103.76734			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.21000		115.64485		10.21000	115.61339			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.47000		106.27837		8.47000	106.25428			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.78000		105.33754		9.78000	105.30976			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.84500		105.59114		9.84500	105.56342			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.19500		94.23653		10.19500	94.21079			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.90000		95.44389		10.90000	95.41607			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.90000		93.28185		10.90000	93.25480			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.09000	99.64721		11.09000	99.62755			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.16512		100.00000	12.13532			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.08562		100.00000	4.07272			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.86776		100.00000	14.82083			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.14000	98.16733		8.14000	98.15281			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	92.30975		100.00000	92.08461			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		100.00000	16.64343		100.00000	16.57024			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.77000	104.20685		8.77000	104.18242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.64000	116.28509		7.64000	116.26127			0.00	0	1,000,000,000.00
DV22	On 07/02/2020	Spot Bond	8.50000	105.74332		8.50000	105.71941			205,367,650,000.00	24,160,900	1,664,360,000.00
DV23	On 27/02/2023	Spot Bond	9.12500	106.35375		9.12500	106.32796			240,728,450,000.00	26,381,200	9,380,000,000.00
DV24	On 18/02/2024	Spot Bond	9.04500	105.51470		9.04500	105.48934			0.00	0	5,703,600,000.00
DV29	On 18/02/2029	Spot Bond	9.54500	105.85446		9.54500	105.82765			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	200,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.09500	127.33622		8.09500	127.30877			0.00	0	2,002,500,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	3,800,000,000.00
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	102.85646		0.20000	102.85590			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07500	123.44315		2.07500	123.40368			0.00	0	15,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.08500	110.61368		2.08500	110.57828			0.00	0	15,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.11500	110.21020		2.11500	110.17484			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.50827		2.16000	102.47523			0.00	0	15,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.67000	106.11060		9.67000	106.08338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.52000	106.64599		9.52000	106.61859			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95000	105.07452		9.95000	105.04679			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17000	96.37766		10.17000	96.35169			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.32000	102.54671		10.32000	102.51852			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	110,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	100.00000		100.00000	99.72677			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.29626		100.00000	59.10910			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	95.44288		100.00000	95.20187			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	80.61984		100.00000	80.45396			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.86442		3.00000	132.81850			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.45000	104.65597		11.45000	104.62431			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.01500	96.22120		10.01500	96.19538			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	2,080,000,000	1,040,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3A8	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
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	120,000,000.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000	101.53316		7.07000	101.51378			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.92500	103.87154		7.92500	103.84948			2,226,023,135,000.00	280,886,200	4,951,696,200.00
ES23	On 25/01/2023	Spot Bond	8.59500	110.40351		8.59500	110.37826			10,770,569,838,000.00	1,253,120,400	6,868,726,600.00
ES26	On 02/04/2026	Spot Bond	8.84000	93.22999		8.84000	93.20783			2,058,102,280,000.00	232,817,000	3,333,347,000.00
ES33	On 15/09/2033	Spot Bond	9.50500	83.15672		9.47000	83.39950			755,267,300,000.00	79,460,000	29,125,520,000.00
ES42	On 25/04/2042	Spot Bond	9.62000	89.00760		9.62000	93.22277			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	80,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	4,000,000,000	2,000,000,000.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC12	On 10/03/2015	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
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.27882		100.00000	12.24908			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.94989		100.00000	11.92094			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.43500	99.50016		9.43500	99.47509			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.27000	101.85535		10.27000	101.82748			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.23500	106.26388		11.23500	106.23215			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.19000	130.61484		2.19000	130.57268			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	129.05660		2.21000	129.04885			0.00	0	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.40000	103.56056		2.40000	103.52654			0.00	0	200,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.49500	101.30065		2.49500	101.29376			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.29000	119.12153		2.29000	119.11412			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.70000	106.14399		7.70000	106.12184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond		7.81600	63.06403		7.81600	63.05103			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.45800	40.37635		9.45800	40.36635			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.69000	39.09912		9.69000	39.08922			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	72.56461		100.00000	72.42063			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	74.98745		100.00000	74.84570			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.89662		7.47000	100.49769			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.89662		7.47000	100.49769			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.91691		6.00000	100.39980			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	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	17.45296		100.09221	17.41018			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		58.16480		13.22500	58.14401			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500		95.07216		3.63500	95.03778			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	110,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.75280		8.75000	100.72132			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.30925		100.00000	11.27355			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.32436		100.00000	10.29177			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.23052		100.00000	1.22414			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	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
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.43000	116.86635		3.43000	116.85554			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.41000	107.91083		3.41000	107.90091			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.43000	105.26575		3.43000	105.25603			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.59000	102.27424		2.59000	102.26708			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.66000	101.47066		2.66000	101.46336			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.64767		100.00000	9.62404			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	23.36079		100.00000	23.30358			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	55.13422		100.00000	54.96210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.34178		100.00000	17.28704			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000		149.60837		4.73000	149.54994			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	10,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	190,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	3,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	2,020,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800		82.43369		2.12800	82.43130			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48500		100.92443		2.48500	100.89330			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.36670		10.38000	102.33819			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.36670		10.38000	102.33819			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.62500		98.43804		2.62500	98.40512			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		206.23116		2.60000	206.16705			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59500		107.44263		2.59500	107.40678			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		205.35464		2.63000	205.29069			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		109.17852		2.49000	109.14240			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond	2.68500		105.74300		2.68500	105.70747			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79000		104.07576		2.79000	104.03085			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		111.83868		2.75000	111.79277			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.72000		124.32343		2.72000	124.31426			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		128.96171		2.22000	128.95394			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		122.34675		2.94000	122.33701			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.56000		101.82259		2.56000	101.81556			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.09000		132.35761		2.09000	132.31524			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.46500		106.71119		2.46500	106.67596			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.43664		104.97509	18.38949			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.45459		101.07593	22.39906			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.03478		100.44759	14.99780			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.90170		100.76967	20.85015			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	2.12000		116.86366		2.12000	116.82611			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.35000	97.22805		2.35000	97.22187			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000	96.96046		2.38000	96.95423			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000	127.08168		2.42000	127.07334			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	6.77000	101.54969		6.77000	101.53137			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.89000	100.84455		7.89000	100.82300			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.22500	101.39320		8.22500	101.37062			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.42500	106.20260		8.42500	106.17852			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.97500	103.82823		8.97500	103.80347			9,872,500,000.00	1,100,000	1,790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.18000	98.38863		9.18000	98.36436			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.72500	89.80550		9.72500	89.78195			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000	110.32359		9.71000	110.29501			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.02000	98.24529		10.02000	98.22757			0.00	0	540,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.45500	93.98613		10.45500	93.96011			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.25500	79.07360		10.25500	79.05188			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	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
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.21500	100.69051		9.21500	100.66559			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	160,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	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	100.00000	0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	200,000,000	360,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	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	100.00000	0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	5,000,000,000	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	500,000,000.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	14,130,000.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.71559	100.41431		7.71559	100.39346			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.71506	100.08768		8.71506	100.06423			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	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.16500	100.08262		9.16500	100.05799			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	100.00000			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	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.24500	102.89107		9.24500	102.86580			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.26500	108.71843		8.26500	108.69450			13,224,000,000.00	1,600,000	1,013,600,000.00
HWAY23	On 07/12/2023	Spot Bond		2.02000	130.87546		2.02000	130.86828			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.03000	133.62041		2.03000	133.61304			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.47500	99.88977		9.47500	99.86464			3,790,000,000.00	400,000	4,534,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.47500	99.85617		9.47500	99.83105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		83.48624	100.00000	83.29519				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		21.75725	100.00000	21.70397				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		54.91752	100.00000	54.78447				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.24413	100.00000	26.18055				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.37441	100.00000	15.33717				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		84.82723	100.00000	84.63312				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		117.09672	1.74000	116.95210			114,766,119,502,000.00	66,338,797,400	97,896,323,500.00	
I2038	On 31/01/2038	Spot Bond	1.85000		122.84914	1.86000	122.58701			65,870,219,770,000.00	35,605,524,200	78,076,970,300.00	
I2046	On 31/03/2046	Spot Bond	1.89000		122.76959	1.89000	122.73087			2,788,884,000.00	1,475,600	52,425,280,900.00	
I2050	On 31/12/2050	Spot Bond	1.94000		130.96197	1.94000	130.92057			5,263,608,000.00	2,713,200	23,870,261,500.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.59000		102.03479	7.59000	102.01421				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.39000		102.24234	8.39000	102.21913				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.11500		106.31354	8.11500	106.29018				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.21000		101.38621	8.21000	101.36404			49,260,000,000,000.00	6,000,000,000	3,000,000,000.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		101.67620	1.43000	101.67227				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.16000		104.52774	2.16000	104.52164				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.23500		101.87686	8.23500	101.85427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86500		99.54610		8.86500	99.52251			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.86500		95.12879		8.86500	95.10636			4,432,500,000.00	500,000	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.31500		97.35890		8.31500	97.33711			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.33500		100.79370		9.33500	100.76871			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.41284		7.90000	100.39170			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.64500		99.95464		8.64500	99.93165			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.88500		102.76736		7.88500	102.74576			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.60500		103.60859		8.60500	103.58487			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.69500		105.00819		9.69500	104.98117			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00563		100.00000	0.00562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.92000	97.18720		8.92000	97.16404			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.94605		5.00000	99.93256			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.94605		5.00000	99.93256			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.02514		5.00000	101.01158			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.94605		5.00000	99.93256			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.33974		4.00000	100.32876			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	31.14261		100.00000	31.04538			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	30.91382		100.00000	30.81730			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	30.91382		100.00000	30.81730			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.91541		9.20000	104.88949			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.87025		100.00000	7.85098			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.14000	100.64443		9.14000	100.62015			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	9.93555		100.00000	9.91148			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	55.13422		100.00000	54.96210			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		11.50394	100.00000	11.34950				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		99.72677	100.00000	100.00000				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		99.88924	100.00000	99.62072				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		96.25690	100.00000	96.00753				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		94.53802	100.00000	94.29747				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		93.76338	100.00000	93.04763				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.98288	6.25000	100.00000				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.89737	6.25000	99.88028				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.77435	6.35000	99.75703				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.65326	6.35000	99.63599				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.53247	6.35000	99.51524				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.28623	6.40000	99.26895				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.04483	6.40000	99.02763				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.43449	6.45000	98.41737				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21948		101.43570	11.21948	101.40520				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21948		100.20398	11.21948	100.17386				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.21110		6.50000	100.19349			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			350,000,000,000,000.00	3,500,000,000	7,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.90000		99.82795		8.90000	99.80407			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.47000		103.26876		9.47000	103.24280			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.76500		103.04185		8.76500	103.01743		9,124,365,000,000.00	1,041,000,000	5,033,385,100.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.77000		104.44382		8.77000	104.41933			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.25000		97.34165		3.25000	97.33312			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500		138.72002		3.67500	138.66957			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV023	On 11/07/2022	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
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000		96.58675		3.74000	96.55155			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000		96.50623		3.74000	96.47106			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.48500		115.67317		10.48500	115.64105			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500		137.19424		3.77500	137.14398			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		99.72677		100.00000	99.45504			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		99.32917		100.00000	99.06358			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		97.52344		100.00000	97.26747			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		95.78491		100.00000	95.53804			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		94.05814		100.00000	93.82002			0.00	0	0.00
IWA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IWA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IWA442	On 16/10/2014	Spot Bond	6.25000		99.98288		6.25000	99.96577			0.00	0	0.00
IWA449	On 04/12/2014	Spot Bond	6.40000		99.13091		6.40000	99.11368			0.00	0	0.00
IWA450	On 11/12/2014	Spot Bond	6.40000		99.01044		6.40000	98.99325			0.00	0	0.00
IWA502	On 08/01/2015	Spot Bond	6.45000		98.52017		6.45000	98.50302			0.00	0	0.00
IWA503	On 15/01/2015	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	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
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	9.20500	109.56642		9.20500	109.51399			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	21.33417		100.00000	21.25395			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.84609		100.00000	9.80279			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.34000	108.92299		9.34000	108.87015			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	94.34647		100.00000	94.10882			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	140,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	98.13333		100.00000	97.87234			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	37.44426		100.00000	37.35355			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	90.62352		100.00000	90.40249			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	97.83429		100.00000	97.57885			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	82.90382		100.00000	82.72817			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	96.42809		100.00000	96.18020			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	86.56162		100.00000	86.35984			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.55000	137.89549		8.55000	137.86412			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.86500	98.36130		8.86500	98.33812			18,616,500,000.00	2,100,000	1,460,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.96500	73.78205		8.96500	73.76428			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.43500	100.33049		9.43500	100.30536			3,774,000,000.00	400,000	400,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.09000	104.24931		10.09000	104.22127			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		100.00000	70.34423		100.00000	70.08465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842		0.00		0	0.00	
MAQ09U	On 14/11/2014	Spot Bond	100.00000		92.40506	100.00000	92.17172		0.00		0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MAQ12U	On 12/12/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491		0.00		0	0.00	
MAQ28U	On 29/10/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263		0.00		0	0.00	
MAQ29U	On 13/10/2014	Spot Bond	100.00000		99.45504	100.00000	99.72678		0.00		0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	40,000,000.00	
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	80,000,000.00	
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	60,000,000.00	
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		40,000,000	100,000,000.00	
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		40,000,000	150,000,000.00	
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	150,000,000.00	
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	100,000,000.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000		94.31182	100.00000	94.07485		0.00		0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.66919	100.00000	34.58428		0.00		0	0.00	
MBP25U	On 22/03/2015	Spot Bond	100.00000		84.25926	100.00000	84.06467		0.00		0	0.00	
MBP29U	On 23/09/2017	Spot Bond	100.00000		15.58182	100.00000	15.51329		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.78500	100.88932		8.78500	100.86561			2,635,500,000.00	300,000	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.67500	100.84206		8.67500	100.81867			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.05000	101.19867		8.05000	101.17674			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.85500	104.24210		8.85500	104.21756			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.59500	104.87273		9.59500	104.84602			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.54000	103.49383		6.54000	103.47549			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.63500	102.99338		9.63500	102.96645			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.74000	101.35391		7.74000	101.33264			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.97500	102.83432		8.97500	102.80966			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.47000	104.86282		9.47000	104.83601			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	14.62457		100.00000	14.58875			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.67500	102.72132		8.67500	102.69749			1,388,000,000,000.00	160,000,000	140,200,000.00

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	7.69000	103.55528		7.69000	103.53405			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.61500	106.19497		8.61500	106.17063			0.00	0	2,741,948,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.07546		100.89771	7.05818			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.16759		100.61875	7.15012			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.68609		100.00000	0.68442			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.68609		100.00000	0.68442			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.06000	98.80992		9.06000	98.78613			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.41289		7.59000	100.39257			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.15500	102.29258		9.15500	102.26770			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	80,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.92000	102.87530		8.92000	102.85051			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.39500	102.75046		9.39500	102.72440			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.12000	103.64630		9.12000	103.62091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	3,360,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	120,000,000.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.29000		103.70359		7.29000	103.68308			21,870,000,000,000.00	3,000,000,000	2,170,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	26,520,000.00
NBK3A	On 09/09/2019	Spot Bond	8.68500		111.72595		8.68500	111.69971			1,917,648,000,000.00	220,800,000	554,333,300.00
NBK4	On 28/10/2024	Spot Bond	10.72500		35.97222		10.72500	35.96218			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.49000		100.97430		7.49000	100.95401			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.09000		102.25232		8.09000	102.22992			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
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	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	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
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.89500	105.08488	9.89500	105.06604				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.93000	103.83951	9.93000	103.82083				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.63000	102.46054	8.63000	102.43662				0.00	0	1,055,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	500,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.06500	102.67672		10.06500	102.65810			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		100.00000	8.89152		100.00000	100.00000		6,000,000,000,000,000.00	60,000,000,000	30,000,000,000.00	
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.06500	115.45049		12.06500	115.41374			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.23000	168.80759		2.23000	168.75285			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.68500	105.05467		8.68500	105.03040			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.31500	106.37033		9.31500	106.34371			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.51500	106.37402		9.51500	106.34684			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.71500	106.37790		9.71500	106.35015			0.00	0	0.00

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	100.00000				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	60,000,000.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.54500	117.21902	8.54500	117.19222				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.32000	121.90987	9.32000	121.87969				0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	173.78772	2.12500	173.73186				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.95000	121.80879	9.95000	121.77647				0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	16,300,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.55537	100.00000	17.51284				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.16804	100.00000	44.06104				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.58000	105.46991	7.58000	105.44847				3,032,000,000.00	400,000	9,953,033,300.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.21657	100.00000	25.15548				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	83.34669	100.00000	83.16230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.57000		104.13355		9.57000	104.10558			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	90,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.97000		41.72837		7.97000	41.71946			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.59000		107.15713		6.59000	107.13793		204,283,726,320,000.00	30,999,048,000	59,894,399,300.00	
R158P	On 15/09/2015	Spot Bond	6.79000		94.05982		6.79000	94.04248		451,954,622,000.00	66,561,800	33,280,900.00	
R159	On 15/09/2016	Spot Bond	6.89000		112.78678		6.89000	112.76568		78,078,640,965,000.00	11,332,168,500	43,794,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.72000		88.09857		6.72000	88.08249		215,040,000,000.00	32,000,000	16,000,000.00	
R186	On 21/12/2026	Spot Bond	8.11500		121.54260		8.08000	121.81749		1,162,436,230,082,000.00	75,531,266,800	53,390,374,500.00	
R187P	On 21/12/2026	Spot Bond	7.89000		38.95484		7.89000	38.94660		0.00	0	0.00	

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	7.81000		36.42180		7.81000	36.41418			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		287.60468		1.72000	286.87682			26,182,247,260,000.00	15,492,454,000	23,427,707,800.00
R201	On 21/12/2014	Spot Bond	6.00000		103.23797		5.97000	103.22689			0.00	0	31,696,694,300.00
R202	On 07/12/2033	Spot Bond	1.80000		232.15749		1.80000	232.08492			122,374,998,720,000.00	67,986,110,400	47,343,598,000.00
R2023	On 28/02/2023	Spot Bond	7.93000		99.86287		7.90500	99.99150			1,916,275,441,561,000.00	41,648,857,700	12,244,687,700.00
R203	On 15/09/2017	Spot Bond	7.05000		103.78875		7.01500	103.86166			2,198,019,390,000,000.00	11,775,800,000	73,644,100,000.00
R2030	On 31/01/2030	Spot Bond	8.59000		96.66108		8.59000	96.63900			3,389,983,370,000,000.00	94,643,000,000	69,889,770,000.00
R2032	On 31/03/2032	Spot Bond	8.70500		96.28726		8.70500	96.26473			67,899,000,000,000.00	7,800,000,000	68,710,000,000.00
R2037	On 31/01/2037	Spot Bond	8.78500		98.96634		8.78500	98.94323			303,970,927,050,000.00	34,601,130,000	20,284,050,000.00
R204	On 21/12/2018	Spot Bond	7.35500		104.80554		7.32000	104.91092			1,492,967,716,886,000.00	02,986,773,200	36,430,946,200.00
R2044	On 31/01/2044	Spot Bond	8.86000		100.64053		8.86000	100.61683			453,632,000,000,000.00	51,200,000,000	37,100,000,000.00
R2048	On 28/02/2048	Spot Bond	8.85000		100.00292		8.85000	99.97899			2,598,075,292,845,000.00	93,567,829,700	66,997,784,700.00
R207	On 15/01/2020	Spot Bond	7.57000		100.43027		7.54000	100.53714			2,545,316,363,271,000.00	36,237,300,300	27,636,246,000.00
R208	On 31/03/2021	Spot Bond	7.71500		95.43629		7.68000	95.58689			1,288,277,053,668,500.00	66,983,415,900	41,451,748,200.00
R209	On 31/03/2036	Spot Bond	8.69500		76.65988		8.66000	76.91810			3,448,640,659,507,000.00	96,623,422,600	01,879,462,600.00
R210	On 31/03/2028	Spot Bond	1.77500		171.80459		1.77500	171.75095			2,314,680,230,000.00	1,304,045,200	31,032,029,900.00
R211	On 31/01/2017	Spot Bond	0.73000		132.04476		0.73000	132.00733			2,108,386,000.00	2,888,200	82,387,779,200.00
R212	On 31/01/2022	Spot Bond	1.60000		136.69852		1.61000	136.56637			99,526,373,120,000.00	62,203,983,200	93,323,147,100.00
R213	On 28/02/2031	Spot Bond	8.57000		87.17261		8.53000	87.46720			993,990,287,908,000.00	15,984,864,400	34,832,340,900.00
R214	On 28/02/2041	Spot Bond	8.79500		77.39599		8.79500	77.37759			817,146,702,391,000.00	92,910,369,800	05,211,070,000.00
R227C	On 15/03/2015	Spot Bond	6.95000		97.20515		6.95000	97.18716			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.79000		94.05982		6.79000	94.04248			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.71000		91.07117		6.71000	91.05457			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.72000		88.09857		6.72000	88.08249			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	6.03000	98.90524	6.03000	98.88908			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.86000	95.49730	6.86000	95.47970			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.73000	92.46781	6.73000	92.45108			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.71000	89.48670	6.71000	89.47056			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.77000	86.47223	6.77000	86.45650			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.09000	82.94978	7.09000	82.93399			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.14000	79.98687	7.14000	79.97153			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.44000	76.41082	7.44000	76.39557			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.42000	73.72973	7.42000	73.71506			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.40000	71.15645	7.40000	71.14232			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.39000	68.65190	7.39000	68.63829			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.59500	65.46630	7.59500	65.45297			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.57500	63.14637	7.57500	63.13354			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.69000	60.39323	7.69000	60.38078			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.66000	58.27790	7.66000	58.26594			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.63000	56.25294	7.63000	56.24143			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.60000	54.31405	7.60000	54.30298			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.56000	52.50107	7.56000	52.49042			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.52000	50.76820	7.52000	50.75796			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.09000	46.39721	8.09000	46.38716			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.05000	44.76835	8.05000	44.75869			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.01000	43.21331	8.01000	43.20404			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.97000	41.72837	7.97000	41.71946			0.00		0	0.00	

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	7.93000	40.30999		7.93000	40.30142			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.89000	38.95484		7.89000	38.94660			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.85000	37.65977		7.85000	37.65184			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.81000	36.42180		7.81000	36.41418			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	70,000,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.13255		100.00000	18.08862			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.93016		100.00000	22.87400			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	500,000,000.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	170,000,000.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	110,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES30	On 07/03/2021	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
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.50040		12.35000	104.46639			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.29055		100.00000	15.25351			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.92891		100.00000	3.91929			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.38242		100.00000	21.33062			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	39.40089		100.00000	39.30544			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.34131		100.00000	14.30657			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	25.17315		100.00000	25.11217			0.00	0	0.00
RPS001	On 16/11/2022	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
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.07000	104.19635		9.07000	104.17109			3,628,000,000.00	400,000	870,000,000.00
RW23	On 10/12/2023	Spot Bond	9.24500	104.89007		9.24500	104.86417			0.00	0	1,216,800,000.00
RW28	On 10/12/2028	Spot Bond	9.74500	89.50670		9.74500	89.48343			0.00	0	6,939,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.09000	109.41231		8.09000	109.38874			0.00	0	4,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.16500	104.88919		9.16500	104.86352			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	3,500,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	18,960,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	91,170,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.24000	105.15222		7.24000	105.13191			0.00	0	7,200,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.93500	98.54007		8.93500	98.51641			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.05000	105.82768		8.05000	105.80460			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.90887		7.96000	105.88603			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.84000	106.01729		7.84000	105.99476			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.51500	99.99987		8.51500	99.97684			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.98500	105.88631		7.98500	105.86340			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.25000	105.64759		8.25000	105.62400			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.16500	102.44087		8.16500	102.41823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	650,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.92000	109.39054		8.92000	109.36446			0.00	0	1,400,000.00
SBS20	On 15/05/2026	Spot Bond	10.05000	104.16105		10.05000	104.13330			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	4,100,000,000	4,220,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	210,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,170,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.53500	104.70979		8.53500	104.68601			19,630,500,000.00	2,300,000	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.63796		100.00000	14.60574			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.53500	105.14435		9.53500	105.11774			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.04500	101.62144		9.04500	101.59688			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.85000	98.51340		8.85000	98.49023			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.80000	131.08456		9.80000	131.05029			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.95000	107.33355		9.95000	107.27732			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.47000	99.11949		9.47000	99.09457			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.78000	108.85809		7.78000	108.83551			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000	128.67758		2.25000	128.66972			1,845,000,000,000.00	820,000,000	410,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.37500	103.04662		1.37500	103.04278			0.00	0	230,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.44635		100.00000	14.41097			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	163.73889		0.00000	163.69572			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000	114.44216		2.00000	114.40580			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.21110		6.50000	100.19349			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	40,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.14500	101.63029		9.14500	101.60547			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	60.91544		100.00000	60.72525			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.81067	100.00000	21.75725				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.07433	100.00000	31.97309				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.64306	100.00000	23.56924				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.45500		102.71828	9.45500	102.69207				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	160,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.14000		104.08547	8.14000	104.06290				0.00	0	2,145,066,600.00
SLI3	On 15/08/2023	Spot Bond	9.03500		99.41161	9.03500	99.38775				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.46500		100.12630	8.46500	100.10337				0.00	0	2,759,866,600.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	100,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.21500		105.05043	8.21500	105.02732				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.32000		94.64869	9.32000	94.62514				13,980,000,000.00	1,500,000	810,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.37800	87.75324		9.37800	87.73115			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.87000	90.01665		8.87000	89.99518			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.27000	103.00046		7.27000	102.98023			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.89500	95.01015		8.89500	94.98768			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.29500	100.55765		8.29500	100.53508			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	108.76372		2.49000	108.72773			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.38500	100.35548		8.38500	100.34037			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.75000	108.57921		9.75000	108.55097			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.82500	78.07949		9.82500	78.05882			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	2,500,000,000.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.80626		0.00000	100.77968			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	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
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224		510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
SY1179	On 14/11/2014	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.05000		105.47553		7.05000	105.45545			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.76000		102.03267		8.76000	102.00865			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		97.33333		100.00000	98.47599			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		41.90063		100.00000	41.79912			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	60,000,000	180,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.14000		102.75980		8.14000	102.73752			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.87490		7.83000	101.85364			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	120,000,000	60,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.36325		7.16000	82.34750			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.08805		8.73000	102.06435			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	240,000,000	120,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.90500		92.78371		8.90500	92.76151			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	380,000,000	190,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.23500		101.28371		9.23500	101.20211			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.72752		101.06155	5.71352			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	100,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.49000	107.77185		7.49000	107.75020			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond		9.98500	87.85868		9.98500	87.83578			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.95500	107.33700		7.95500	107.31425			1,591,000,000.00	200,000	26,572,500,000.00
TN20	On 17/09/2020	Spot Bond		9.37000	105.84494		9.37000	105.81817			56,228,433,000,000.00	6,000,900,000	34,204,058,200.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.00540		100.00000	1.00226			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.39500	113.18656		9.39500	113.15834			7,516,000,000,000.00	800,000,000	11,695,906,200.00
TN25	On 19/08/2025	Spot Bond		9.80000	99.47063		9.80000	99.44477			0.00	0	33,338,345,100.00
TN27	On 14/11/2027	Spot Bond		9.90000	96.46235		9.90000	96.43701			1,412,730,000,000.00	142,700,000	25,022,556,900.00
TN30	On 09/10/2030	Spot Bond		8.00000	127.94597		8.00000	127.89188			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond		100.00000	10.99848		100.00000	10.95667			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,100,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000		99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.59529		100.00000	10.36809			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	250,000,000.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		15.27854		100.00000	15.21135			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP170	On 09/07/2015	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
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.99294		100.00000	13.95904			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		93.00000		100.00000	92.53731			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		52.31213		100.00000	51.91948			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	100.00000		85.52175		100.00000	100.00000			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	100.00000		79.17570		100.00000	100.00000			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	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
UG21	On 02/03/2021	Spot Bond	9.17000	108.51866		9.17000	108.49178			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	100.00000			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.28000	112.53241		7.28000	112.51054			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	242.21606		1.22000	242.14420			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.91000	104.65657		6.91000	104.63726			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.61500	106.64242		7.61500	106.62077			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.99000	107.24636		7.99000	107.22353			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.26000	106.68133		8.26000	106.65788			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.31000	106.86672		8.31000	106.84308			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.54000	95.53839		6.54000	95.52169			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.47000	93.76567		6.47000	93.74936			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.04000	99.24455		6.04000	99.22825			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.54000	95.52169		6.54000	95.50498			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.38000	69.81286		7.38000	69.79888			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	49.52749		100.00000	49.43352			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.21552		100.00000	26.16578			0.00	0	0.00



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>Total for j-Bonds :</b>										40,417,636,684,709,500.00	19,017,025,800	26 832 955 900.00
<b>Grand Total:</b>										40,417,637,748,828,200.00	19,017,075,682	26 836 604 654.00