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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 20/10/2014	Any day expiry		11.08490	11.08490		11.03550	11.03550		10.20	0.00	0	1,280.00
\$ / R	On 21/10/2014	Any day expiry		11.08140	11.08140		11.03730	11.03730		10.53	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	15.42520	0.01543	11.28510	0.01129	15.425	12.82	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.08310	11.08310		11.03910	11.03910		10.75	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	23.99660	0.02400	16.87500	0.01688	23.997	12.25	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.09200	11.09200		11.04800	11.04800		10.71	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	200.80570	0.20081	235.77070	0.23577	200.806	12.12	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	16.97470	0.01697	12.12870	0.01213	16.975	13.19	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	304.97470	0.30497	344.12870	0.34413	304.975	13.19	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.09560	11.09560		11.05160	11.05160		10.92	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	18.39220	0.01839	21.00890	0.02101	18.392	13.00	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	100.31980	0.10032	75.28440	0.07528	100.320	11.06	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	124.43600	0.12444	151.00750	0.15101	124.436	11.32	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	5.15040	0.00515	3.58290	0.00358	5.150	15.61	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.03560	0.00004	0.02810	0.00003	0.036	27.69	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.09740	11.09740		11.05340	11.05340		10.98	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	289.49110	0.28949	326.02530	0.32603	289.491	12.85	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	13.57190	0.01357	9.68570	0.00969	13.572	13.86	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	416.17190	0.41617	456.28570	0.45629	416.172	13.86	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.10650	11.10650	11.06240	11.06240		10.90	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	1.03540	0.00104	0.93000	0.00093	1.035	16.20	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	3.51780	0.00352	2.46930	0.00247	3.518	15.38	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.10830	11.10830	11.06420	11.06420		10.96	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	378.19260	0.37819	336.35100	0.33635	378.193	12.28	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	78.60250	0.07860	59.74530	0.05975	78.603	11.41	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.11730	11.11730	11.07310	11.07310		10.88	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.12090	11.12090	11.07670	11.07670		10.90	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.14470	11.14470	11.10050	11.10050		11.12	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	38.42680	0.03843	41.45370	0.04145	38.427	10.54	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.42420	0.00042	0.45980	0.00046	0.424	20.67	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.14660	11.14660	11.10240	11.10240		11.16	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	168.02650	0.16803	183.97070	0.18397	168.027	11.16	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	28.74430	0.02874	22.70350	0.02270	28.744	14.65	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.15040	11.15040	11.10610	11.10610		11.17	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.17290	11.17290	11.12820	11.12820		11.15	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.17470	11.17470	11.13010	11.13010		11.15	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.17660	11.17660	11.13190	11.13190		11.36	627,532,560.20	56,147	971,633.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.33600	0.00034	0.27240	0.00027	0.336	17.80	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.81050	0.00081	0.71360	0.00071	0.810	16.11	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.98810	0.00199	1.89280	0.00189	1.988	14.48	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.61380	0.00261	2.54460	0.00254	2.614	14.00	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.65370	0.00365	3.65080	0.00365	3.654	13.42	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,081.45770	1.08146	1,036.74800	1.03675	1,081.458	12.94	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.85770	0.00486	4.84800	0.00485	4.858	12.94	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	885.49230	0.88549	840.28630	0.84029	885.492	12.02	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	10.05620	0.01006	9.39990	0.00940	10.056	11.84	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	10.37150	0.01037	9.67410	0.00967	10.372	11.79	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	10.69720	0.01070	9.95730	0.00996	10.697	11.75	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	11.38040	0.01138	10.55240	0.01055	11.380	11.65	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	12.10920	0.01211	11.18700	0.01119	12.109	11.56	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	13.71700	0.01372	12.58870	0.01259	13.717	11.38	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	14.15220	0.01415	12.96940	0.01297	14.152	11.33	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	16.04320	0.01604	14.62390	0.01462	16.043	11.15	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	16.55530	0.01656	15.07320	0.01507	16.555	11.10	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	17.63200	0.01763	16.01840	0.01602	17.632	11.01	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	19.38310	0.01938	17.56270	0.01756	19.383	10.87	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	22.71250	0.02271	20.51520	0.02052	22.713	10.64	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	24.98560	0.02499	24.25690	0.02426	24.986	10.51	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	34.32010	0.03432	35.05980	0.03506	34.320	10.50	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	486.26400	0.48626	442.55040	0.44255	486.264	10.55	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	478.17330	0.47817	434.55050	0.43455	478.173	10.57	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	446.48350	0.44648	403.27610	0.40328	446.483	10.64	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	431.05460	0.43105	388.08710	0.38809	431.055	10.67	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	56.84900	0.05685	58.70840	0.05871	56.849	10.69	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	59.31520	0.05932	61.30830	0.06131	59.315	10.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	386.52970	0.38653	344.40950	0.34441	386.530	10.78	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	358.37450		0.35837		316.93620	0.31694	358.374	10.84	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	91.49290		0.09149		95.32600	0.09533	91.493	10.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	94.89290		0.09489		98.92920	0.09893	94.893	10.91	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	98.37430		0.09837		102.61980	0.10262	98.374	10.93	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	293.61830		0.29362		254.29200	0.25429	293.618	11.02	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	117.01830		0.11702		122.39200	0.12239	117.018	11.02	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	258.73370		0.25873		220.94740	0.22095	258.734	11.12	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	242.41570		0.24242		205.47150	0.20547	242.416	11.17	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	160.54190		0.16054		168.58710	0.16859	160.542	11.19	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	221.81790		0.22182		186.06300	0.18606	221.818	11.24	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	212.01270		0.21201		176.87770	0.17688	212.013	11.28	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	188.91100		0.18891		158.45700	0.15846	188.911	11.36	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	212.31100		0.21231		226.55700	0.22656	212.311	11.36	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	170.27620		0.17028		141.98510	0.14199	170.276	11.59	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	141.21630		0.14122		116.68830	0.11669	141.216	12.00	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	124.70340		0.12470		102.53870	0.10254	124.703	12.28	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	110.19880		0.11020		90.25230	0.09025	110.199	12.55	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	424.93330		0.42493		451.07760	0.45108	424.933	12.74	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	81.29080		0.08129		66.18380	0.06618	81.291	13.24	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	78.11160		0.07811		63.57160	0.06357	78.112	13.33	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	76.57410		0.07657		62.31020	0.06231	76.574	13.38	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	61.73160		0.06173		50.28830	0.05029	61.732	13.88	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	58.35540		0.05836		47.52880	0.04753	58.355	14.03	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	50.36830		0.05037		41.03130	0.04103	50.368	14.41	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	46.86810		0.04687		38.19750	0.03820	46.868	14.60	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	43.65810		0.04366		35.60700	0.03561	43.658	14.80	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	42.89880		0.04290		34.99430	0.03499	42.899	14.84	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	39.33180		0.03933		32.12570	0.03213	39.332	15.09	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	862.73180		0.86273		900.22570	0.90023	862.732	15.09	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	38.66280		0.03866		31.58850	0.03159	38.663	15.13	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	33.23540		0.03324		27.24140	0.02724	33.235	15.57	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	24.60520		0.02461		19.47930	0.01948	24.605	16.48	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	24.23210		0.02423		18.97790	0.01898	24.232	16.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	3.85580		0.00386		2.78200	0.00278	3.856	17.27	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	3.27100		0.00327		2.34450	0.00234	3.271	17.33	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	1.98800		0.00199		1.39770	0.00140	1.988	17.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	1.88030		0.00188		1.31920	0.00132	1.880	17.54	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.60250		0.00060		0.46230	0.00046	0.603	24.47	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.18220		11.18220		11.13750	11.13750		11.30	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	56.04610		0.05605		57.65950	0.05766	56.046	10.62	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	186.86500		0.18686		196.08780	0.19609	186.865	11.22	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	43.60280		0.04360		35.74730	0.03575	43.603	14.96	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.26570		0.00127		1.08590	0.00109	1.266	19.64	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.19740		11.19740		11.15350	11.15350		11.27	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.27120		11.27120		11.22680	11.22680		11.46	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	83.53230		0.08353		81.68080	0.08168	83.532	10.73	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	17.40890		0.01741		4.62720	0.00463	17.409	23.27	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.32630		11.32630		11.28140	11.28140		11.94	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	95.95730	0.09596	95.87360	0.09587	95.957	10.75	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	33.63760	0.03364	19.59620	0.01960	33.638	24.11	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.32830	11.32830	11.28340	11.28340		11.94	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.33030	11.33030	11.28530	11.28530		11.95	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.36370	11.36370	11.31850	11.31850		11.96	19,488,745.50	1,715	121,158.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	20.85210	0.02085	16.04050	0.01604	20.852	11.77	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	33.12920	0.03313	28.69090	0.02869	33.129	11.23	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	53.51620	0.05352	48.90110	0.04890	53.516	11.06	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	93.17160	0.09317	89.70750	0.08971	93.172	10.84	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	101.63290	0.10163	100.90870	0.10091	101.633	10.80	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	135.33960	0.13534	136.19330	0.13619	135.340	11.01	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	336.53830	0.33654	302.63750	0.30264	336.538	12.14	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	271.92850	0.27193	243.03540	0.24304	271.928	12.85	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	210.91010	0.21091	187.71540	0.18772	210.910	13.74	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	182.52860	0.18253	162.11980	0.16212	182.529	14.27	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	107.88290	0.10788	95.30040	0.09530	107.883	16.40	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	77.19710	0.07720	67.99450	0.06799	77.197	17.83	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	49.15500	0.04915	41.95880	0.04196	49.155	22.51	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.38540	11.38540	11.33990	11.33990		12.15	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	109.78820	0.10979	108.55600	0.10856	109.788	10.90	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	50.68960	0.05069	43.04030	0.04304	50.690	24.99	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.39520	11.39520	11.34970	11.34970		12.12	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	266.09440	0.26609	270.91620	0.27092	266.094	11.65	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	170.06550	0.17007	151.87200	0.15187	170.065	15.02	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.44910	11.44910	11.40320	11.40320		12.31	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	121.52510	0.12153	117.85560	0.11786	121.525	11.00	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	63.38030	0.06338	54.02580	0.05403	63.380	24.91	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.50880	11.50880	11.46220	11.46220		12.52	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	132.67050	0.13267	129.32900	0.12933	132.670	11.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	69.80170	0.06980	62.54270	0.06254	69.802	24.73	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.54180	11.54180	11.49470	11.49470		12.68	15,869,975.00	1,375	19,478.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	121.46420	0.12146	119.64350	0.11964	121.464	11.25	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	125.83930	0.12584	124.06050	0.12406	125.839	11.24	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	187.71960	0.18772	187.02840	0.18703	187.720	11.25	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	195.53230	0.19553	195.10490	0.19510	195.532	11.30	1,955,323.00	10,000	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	228.56700	0.22857	229.27960	0.22928	228.567	11.50	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	237.26890	0.23727	238.28950	0.23829	237.269	11.55	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	333.68780	0.33369	338.15540	0.33816	333.688	12.05	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	180.51870	0.18052	164.95780	0.16496	180.519	17.01	1,805,187.00	10,000	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	160.27740	0.16028	146.56070	0.14656	160.277	17.62	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	142.06930	0.14207	130.07730	0.13008	142.069	18.28	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.57060	11.57060	11.52320	11.52320		12.69	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	140.75240	0.14075	139.03600	0.13904	140.752	11.25	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	72.25400	0.07225	65.20280	0.06520	72.254	24.55	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.63960	11.63960	11.59130	11.59130		13.00	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	150.05950	0.15006	147.17190	0.14717	150.060	11.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.32970	0.08533	79.38720	0.07939	85.330	24.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.70260	11.70260	11.65270	11.65270		13.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	157.09250	0.15709	154.08480	0.15408	157.093	11.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	88.72770	0.08873	80.86200	0.08086	88.728	24.40	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.74170	11.74170	11.69080	11.69080		13.31	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	108.74210	0.10874	104.41540	0.10442	108.742	11.50	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,256.29320	1.25629	1,202.94520	1.20295	1,256.293	11.45	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	210.57320	0.21057	207.35150	0.20735	210.573	11.61	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	958.47400	0.95847	904.33380	0.90433	958.474	11.62	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	511.77680	0.51178	475.17430	0.47517	511.777	13.99	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	393.21970	0.39322	364.36230	0.36436	393.220	15.36	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	303.22800	0.30323	280.26980	0.28027	303.228	16.84	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	199.73490	0.19973	189.85890	0.18986	199.735	21.46	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.77210	11.77210	11.72050	11.72050		13.30	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	162.49430	0.16249	159.24590	0.15925	162.494	11.56	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	99.75810	0.09976	88.02060	0.08802	99.758	24.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.83710	11.83710	11.78470	11.78470		13.57	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	168.21670	0.16822	165.18960	0.16519	168.217	11.65	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	112.02860	0.11203	102.80850	0.10281	112.029	24.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.89770	11.89770	11.84620	11.84620		13.71	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	173.07910	0.17308	169.87060	0.16987	173.079	11.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	100.97760	0.10098	94.31780	0.09432	100.978	23.92	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.93240	11.93240	11.88140	11.88140		13.82	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,165.86740	1.16587	1,111.39050	1.11139	1,165.867	11.93	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.95400	11.95400	11.90340	11.90340		13.82	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	176.37840	0.17638	172.93990	0.17294	176.378	11.77	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	97.83020	0.09783	86.27510	0.08628	97.830	23.84	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.17660	11.17660	11.13190	11.13190		11.36	145,295.80	13	1,505.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.36370	11.36370	11.31850	11.31850		11.96	102,273.30	9	189.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	38,653.47260	0.38653	34,766.29710	0.34766	38,653.473	11.81	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.54180	11.54180	11.49470	11.49470		12.68	34,625.40	3	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.74170	11.74170	11.69080	11.69080		13.31	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			17.76430	17.76430	17.59540	17.59540		11.66	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	8.79130	0.00879	87.22310	0.08722	8.791	12.00	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.90380	17.90380	17.74630	17.74630		10.83	193,593,789.40	10,813	34,259.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	91.43950	0.09144	120.36460	0.12036	91.440	10.34	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	118.37180	0.11837	152.24860	0.15225	118.372	10.43	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	722.75260	0.72275	835.84260	0.83584	722.753	12.06	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	42.69280	0.04269	29.60240	0.02960	42.693	13.32	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	33.48880	0.03349	24.26370	0.02426	33.489	13.56	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.03360	18.03360	17.87610	17.87610		11.20	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	534.50370	0.53450	612.40850	0.61241	534.504	11.55	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	730.57890	0.73058	824.24030	0.82424	730.579	12.13	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	829.04650	0.82905	929.18930	0.92919	829.046	12.40	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	24.02150	0.02402	16.97380	0.01697	24.022	16.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	14.91670	0.01492	11.73130	0.01173	14.917	17.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	14.82930	0.01483	11.67730	0.01168	14.829	17.71	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.18800	18.18800	18.02870	18.02870		11.75	0.00	0	2,572.00

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 16/03/2015		Foreign Exchange Future	19.00	Call	308.59060	0.30859	250.76100	0.25076	308.591	13.28	0.00	0	570.00
£ / R	On 12/06/2015		Foreign Exchange Future			18.45400	18.45400	18.29140	18.29140		12.09	0.00	0	1,775.00
£ / R	On 14/09/2015		Foreign Exchange Future			18.75190	18.75190	18.58350	18.58350		12.95	0.00	0	295.00
¥ / R	On 12/12/2014		Foreign Exchange Future			0.10536	0.10536	0.10492	0.10492		8.86	0.00	0	15,519.00
¥ / R	On 16/03/2015		Foreign Exchange Future			0.10725	0.10725	0.10680	0.10680		10.76	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry			14.18280	14.18280	14.10400	14.10400		10.44	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Any day expiry	Call	224.45170	0.22445	158.82570	0.15883	224.452	11.24	0.00	0	5,000.00	
€ / R	On 29/10/2014		Any day expiry			14.18750	14.18750	14.10880	14.10880		10.65	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry			14.25550	14.25550	14.17650	14.17650		10.81	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future			14.29550	14.29550	14.21570	14.21570		10.94	26,460,970.50	1,851	74,131.00
€ / R	On 12/12/2014	13.50	Foreign Exchange Future	Put	21.15510	0.02116	18.77020	0.01877	21.155	10.39	0.00	0	1,737.00	
€ / R	On 12/12/2014	13.74	Foreign Exchange Future	Put	49.39440	0.04939	52.21430	0.05221	49.394	10.26	0.00	0	650.00	
€ / R	On 12/12/2014	13.99	Foreign Exchange Future	Put	113.60160	0.11360	121.09240	0.12109	113.602	10.56	0.00	0	4,000.00	
€ / R	On 12/12/2014	14.15	Foreign Exchange Future	Put	175.39770	0.17540	187.87160	0.18787	175.398	10.76	0.00	0	3,000.00	
€ / R	On 12/12/2014	15.15	Foreign Exchange Future	Call	55.28050	0.05528	38.62400	0.03862	55.281	13.51	0.00	0	4,500.00	
€ / R	On 12/12/2014	15.29	Foreign Exchange Future	Call	44.13750	0.04414	30.73740	0.03074	44.138	13.97	0.00	0	25,000.00	
€ / R	On 12/12/2014	15.37	Foreign Exchange Future	Call	38.93710	0.03894	27.10150	0.02710	38.937	14.24	0.00	0	7,000.00	
€ / R	On 12/12/2014	16.30	Foreign Exchange Future	Call	8.97090	0.00897	5.59550	0.00560	8.971	16.74	0.00	0	1,737.00	
€ / R	On 16/03/2015		Foreign Exchange Future			14.54490	14.54490	14.46350	14.46350		11.58	2,908,980.00	200	28,443.00
€ / R	On 16/03/2015	13.80	Foreign Exchange Future	Put	115.78220	0.11578	119.81110	0.11981	115.782	10.36	0.00	0	15,000.00	
€ / R	On 16/03/2015	14.00	Foreign Exchange Future	Put	177.74190	0.17774	184.42870	0.18443	177.742	10.69	0.00	0	12,800.00	
€ / R	On 16/03/2015	14.02	Foreign Exchange Future	Put	184.87010	0.18487	191.86450	0.19186	184.870	10.72	0.00	0	8,500.00	
€ / R	On 16/03/2015	15.00	Foreign Exchange Future	Call	286.40130	0.28640	241.29920	0.24130	286.401	12.67	0.00	0	713.00	
€ / R	On 16/03/2015	15.05	Foreign Exchange Future	Call	274.08000	0.27408	230.48150	0.23048	274.080	12.79	0.00	0	14,500.00	
€ / R	On 16/03/2015	15.28	Foreign Exchange Future	Call	224.76430	0.22476	187.74120	0.18774	224.764	13.34	0.00	0	5,700.00	
€ / R	On 16/03/2015	15.31	Foreign Exchange Future	Call	219.13860	0.21914	182.92440	0.18292	219.139	13.41	0.00	0	8,500.00	
€ / R	On 16/03/2015	15.50	Foreign Exchange Future	Call	187.17450	0.18717	155.76110	0.15576	187.175	13.87	0.00	0	7,100.00	
€ / R	On 12/06/2015		Foreign Exchange Future			14.78520	14.78520	14.69930	14.69930		12.24	0.00	0	1,200.00
€ / R	On 14/09/2015		Foreign Exchange Future			15.05900	15.05900	14.96580	14.96580		12.83	30,118.00	2	122.00
AIR03/R157	On 09/03/2016		Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
AL12	On 06/11/2014		Index Future			517.48800	517.48800	523.64400	523.64400		0.00	0.00	0	0.00
AL12	On 05/02/2015		Index Future			525.52700	525.52700	531.78000	531.78000		0.00	0.00	0	0.00
AL12	On 07/05/2015		Index Future			534.57700	534.57700	540.94800	540.94800		0.00	0.00	0	0.00
AL37	On 06/11/2014		Index Future			436.94700	436.94700	439.38100	439.38100		0.00	0.00	0	3.00
AL37	On 05/02/2015		Index Future			443.73500	443.73500	446.20700	446.20700		0.00	0.00	0	0.00
AL7T	On 06/11/2014		Index Future			516.10500	516.10500	520.24500	520.24500		0.00	0.00	0	4.00
AL7T	On 05/02/2015		Index Future			524.12300	524.12300	528.32800	528.32800		0.00	0.00	0	0.00
ALBI	On 06/11/2014		Index Future			469.89900	469.89900	473.96000	473.96000		0.00	0.00	0	582.00
ALBI	On 05/02/2015		Index Future			477.19900	477.19900	481.32500	481.32500		0.00	0.00	0	65.00
ALBI	On 07/05/2015		Index Future			485.41600	485.41600	489.62300	489.62300		0.00	0.00	0	0.00

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			9.76030		9.76030		9.74490	9.74490		8.10	5,368,165.00	550	12,019.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	28.65540		0.02866		25.99880	0.02600	28.655	8.48	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	148.17030		0.14817		143.17480	0.14317	148.170	8.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	41.40880		0.04141		29.93480	0.02993	41.409	9.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	3.31430		0.00331		2.17150	0.00217	3.314	11.78	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	2.83890		0.00284		1.85630	0.00186	2.839	11.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.85830		9.85830		9.84190	9.84190		10.04	6,013,563.00	610	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.95210		9.95210		9.93280	9.93280		10.95	0.00	0	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.06170		10.06170		10.03830	10.03830		11.32	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.89440		9.89440		9.81490	9.81490		9.02	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.03520		10.03520		9.95590	9.95590		10.35	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			30.58730		30.58730		-16.86040	-16.86040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			956.35860		956.35860		921.07860	921.07860			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,054.00940		1,054.00940		1,020.03140	1,020.03140			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			150.63810		150.63810		-162.68150	-162.68150			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			872.67080		872.67080		829.45830	829.45830			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.84180		11.84180		11.77320	11.77320		11.52	4,263,048.00	360	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.05490		12.05490		11.98480	11.98480		12.11	49,015,223.40	4,066	2,333.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.81120		1.81120		1.80690	1.80690		10.53	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82910		1.82910		1.82460	1.82460		11.63	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			122.83935		122.83935		122.67916	122.67916			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.76294		124.76294		124.60057	124.60057			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.56683		83.27169		9.43185	84.28756			0.00	0	6,220.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 05/02/2015	Bond Future		9.65974	84.56528		9.52039	85.59713			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.73329	82.23231		9.58941	83.28364			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		468.47800	468.47800		472.22100	472.22100			51,532,580.00	11	421.00
GOVI	On 05/02/2015	GOVI		475.75600	475.75600		479.55800	479.55800			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		483.94800	483.94800		487.82600	487.82600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.61544	117.61544		117.59839	117.59839			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.30023	118.30023		118.28327	118.28327			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		123.50968	123.50968		123.49153	123.49153			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.14226	124.14226		124.12407	124.12407			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		123.43104	123.43104		123.41256	123.41256			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.36380	125.36380		125.34523	125.34523			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		131.66812	131.66812		131.64817	131.64817			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.28157	132.28157		132.26183	132.26183			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		220.24000	220.24000		220.04300	220.04300			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future		223.68900	223.68900		223.48900	223.48900			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.56700	227.56700		227.36900	227.36900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		591.18100	591.18100		591.27900	591.27900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		600.51000	600.51000		600.61200	600.61200			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.16039	145.16039		145.24326	145.24326			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.12000	93.88000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.25000	93.75000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.32000	93.68000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.48000	93.52000		6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.59000	93.41000		6.60000	93.40000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.74000	93.26000		6.73000	93.27000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.92000	93.08000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.07000	92.93000		7.08000	92.92000			0.00	0	0.00

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 16/03/2016	Jibar Tradeable Future			7.20000		92.80000		7.21000	92.79000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.32000		92.68000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.45000		92.55000		7.46000	92.54000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12410		0.12410		0.12310	0.12310			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06690		0.06690		0.06650	0.06650			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.27910		1.27910		1.27700	1.27700			25,582.00	20	45.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.27990		1.27990		1.27790	1.27790			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			8.11575		122.25152		7.98033	123.41800		7.06	29,340,364.80	240	47,407.00
R186	On 06/11/2014	Bond Future	7.70	Call	32.99000		0.03299		129.75000	0.12975	32.990	6.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	89.51000		0.08951		284.07000	0.28407	89.510	6.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	424.66000		0.42466		940.73000	0.94073	424.660	7.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,844.28000		1.84428		2,837.07000	2.83707	1,844.280	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	282.33000		0.28233		108.64000	0.10864	282.330	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	92.80000		0.09280		29.98000	0.02998	92.800	7.35	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	61.12000		0.06112		18.66000	0.01866	61.120	7.38	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	47.03000		0.04703		13.88000	0.01388	47.030	7.40	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.02000		0.00002		0.00000	0.00000	0.020	7.70	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.17965		118.85513		8.03926	120.04010		7.49	41,599,295.50	350	1,036.00
R186	On 05/02/2015	Bond Future	9.00	Put	236.53000		0.23653		147.88000	0.14788	236.530	7.99	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.22297		120.90414		8.07717	122.11205		7.75	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.78668		289.78668		289.31677	289.31677			0.00	0	939.00
R197	On 05/02/2015	Bond Future			288.30750		288.30750		287.83095	287.83095			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			233.74348		233.74348		233.37000	233.37000			0.00	0	49,223.00
R202	On 05/02/2015	Bond Future			234.20771		234.20771		233.82933	233.82933			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			7.90240		100.60844		7.77192	101.39150		5.82	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			7.97389		102.17132		7.83765	102.96690		5.83	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.01483		100.00476		7.87237	100.81611		6.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.03724		101.86497		7.88858	102.69056		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	595.96000		0.59596		468.57000	0.46857	595.960	6.80	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.02682		104.38645		6.89989	104.71553		2.01	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	43.61000		0.04361		135.17000	0.13517	43.610	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	145.78000		0.14578		326.06000	0.32606	145.780	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.11386		106.00806		6.97295	106.34255		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,434.02000		1.43402		1,734.31000	1.73431	1,434.020	2.08	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.12848		103.66538		6.97004	104.00784		2.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.56586		97.45544		8.43566	98.52273			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.63179		94.96252		8.49742	96.04679			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.68239		96.60074		8.54358	97.70572			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			8.81032		99.35282		8.67512	100.64406			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.87421		96.63897		8.73503	97.95060			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.92447		98.30629		8.78114	99.64247			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			7.32473		105.47274		7.19850	105.92153		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.34000		0.00034		0.06000	0.00006	0.340	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.40382		103.07652		7.26791	103.53258		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.43992		104.85327		7.29238	105.31940		3.05	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.43878		102.76270		7.27888	103.23659		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	296.53000		0.29653		223.72000	0.22372	296.530	3.37	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.90994		100.77102		8.77474	102.16687			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.97229		97.95406		8.83320	99.37190			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.02177		99.64400		8.87865	101.08839			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.89013		100.22836		8.75493	101.66485			0.00	0	32,476.00
R2048	On 05/02/2015	Bond Future			8.95338		101.78539		8.81427	103.24440			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.99845		99.10558		8.85543	100.59192			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 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			7.54845		101.06950		7.41750	101.62003		3.90	0.00	0	35,869.00
R207	On 05/02/2015	Bond Future			7.62425		98.99856		7.48520	99.55790		3.90	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future			7.66927		100.70559		7.52078	101.27667		4.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,335.92000		1.33592		1,666.15000	1.66615	1,335.920	4.06	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.68600		98.93354		7.52769	99.51438		4.19	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,090.97000		1.09097		1,354.35000	1.35435	1,090.970	4.13	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.69780		96.05666		7.56712	96.69003		4.82	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.18000		0.00018		0.03000	0.00003	0.180	5.15	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.77031		97.54890		7.63289	98.19237		4.73	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.81203		95.82811		7.66696	96.48469		5.06	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.83061		97.61100		7.67784	98.27897		5.15	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	452.57000		0.45257		350.71000	0.35071	452.570	5.47	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.72943		76.87542		8.59424	77.94396		11.07	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	206.83000		0.20683		513.93000	0.51393	206.830	10.94	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	896.29000		0.89629		1,592.40000	1.59240	896.290	11.07	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,930.80000		1.93080		2,858.73000	2.85873	1,930.800	11.25	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,240.17000		2.24017		3,204.64000	3.20464	2,240.170	11.30	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,563.22000		2.56322		3,556.46000	3.55646	2,563.220	11.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	23.68000		0.02368		7.13000	0.00713	23.680	11.53	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	2.07000		0.00207		0.51000	0.00051	2.070	11.76	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.87000		0.00087		0.20000	0.00020	0.870	11.83	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.01000		0.00001		0.00000	0.00000	0.010	11.99	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.78939		78.06966		8.65046	79.15504		11.33	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.83378		76.26535		8.69094	77.37107		12.32	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.86739		77.68465		8.72089	78.81020		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,038.81000		1.03881		845.95000	0.84595	1,038.810	13.40	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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	173.02314		173.02314		172.80044	172.80044			0.00	0	642.00
R210	On 05/02/2015	Bond Future	175.73251		175.73251		175.50653	175.50653			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	132.58419		132.58419		132.71513	132.71513			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.05427		133.05427		133.18764	133.18764			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	137.88137		137.88137		137.86201	137.86201			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	138.27759		138.27759		138.25841	138.25841			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	8.58081		87.63528		8.45063	88.66250		9.55	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future	8.64657		88.99672		8.51241	90.04007		9.75	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.69146		86.98314		8.55317	88.04633		10.58	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future	8.83477		77.56888		8.69958	78.68494		11.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,983.19000		2.98319	4,037.24000	4.03724	2,983.190	12.03	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.33000		0.00033	0.07000	0.00007	0.330	12.56	0	2,500.00
R214	On 05/02/2015	Bond Future	8.89638		78.77392		8.75742	79.90747		11.87	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.93993		76.83766		8.79718	77.99235		12.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,261.48000		21,261.48000		21,162.64000	21,162.64000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.87870		4.87870		4.85030	4.85030		5.72	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.85190		4.85190		4.82840	4.82840		7.24	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72610		1.72610		1.71310	1.71310			0.00	0	13.00
Total for Derivatives :											1,077,085,664.80	98,335	3 700 898.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.39304			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.99000		105.81238		6.99000	105.79263			5,592,000,000,000.00	800,000,000	5,912,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54244			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.37000	103.99877		8.37000	103.97522			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.02000			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.02000	102.42292		9.02000	102.39810			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.23790			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.33480			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.23500	100.29657		9.23500	100.27198			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.11000	100.96229		7.11000	100.94322			2,275,200,000,000.00	320,000,000	2,786,266,600.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	102.27216			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.68000	108.34200		8.68000	108.31700			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.33000	127.97216		2.33000	274.78915			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.63898			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27465			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.69442			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.72125			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.73899			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.26578			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98516			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.65610			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.03000	129.85161		3.03000	129.80678			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.08000	118.94463		4.08000	118.90013			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.83000	105.77568		4.83000	105.73412			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	88.86172		100.00000	88.64862			0.00	0	0.00

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	2.07000	171.25130		2.07000	171.19653			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.81716		2.76000	163.76176			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.66868		2.17000	174.61239			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.18323		1.82000	184.12558			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.87625	78.01924		7.87625	78.00303			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.87625	78.01924		7.87625	78.00303			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61786			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27482			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13965			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.19000	103.13571		7.19000	103.11563			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42715			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.28000	106.65188		7.28000	106.63081			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		94.37062		2.68000	107.47442			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		101.17065		2.51000	158.29110			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		117.31033		2.40000	213.29499			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.36500		91.54120		9.36500	91.82995			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.74107			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.29000			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		108.48891		9.63000	108.47017			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.37000		111.57492		9.37000	111.54700			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.72500		90.80361		8.72500	90.78230			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

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	9.46500		110.85846		9.46500	110.83045			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.86051			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.75830			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.03000		106.33220		8.03000	106.30908			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.73000		103.70887		8.73000	103.68453			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.94000		104.59368		6.94000	104.57429			0.00	0	379,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.73000		100.85350		8.73000	100.82995			0.00	0	1,183,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.56500		95.59033		9.56500	95.56566			0.00	0	1,960,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.94500		102.72727		7.94500	102.70517			0.00	0	730,000.00
ABSI2	On 07/12/2023	Spot Bond	2.14000		219.99779		2.14000	278.64761			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.85118		1.27000	130.66384			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000		130.34200		2.05000	132.91780			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00472		100.00000	0.00470			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.31853		100.00000	59.17483			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.44000		103.02940		11.44000	102.99774			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.68073			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.93175		100.00000	5.91723			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.72216			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.30957			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.35601		100.00000	35.26942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.63929			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	65.85427	11.00000	65.83544			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.62785	100.00000	22.57243			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	100.67617			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73888			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64819			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.66710			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67542			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85607			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85607			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86678			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86678			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.84535			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.05101			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76915			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53754			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.65578			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.67445			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.68196			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.66686			0.00	0	0.00

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	100.63308			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.19000	104.14651		9.19000	104.12051			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.84879			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.51009			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	85.93860			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.14933			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.16230			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.64811			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.65896			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.06611			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.65853			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42651			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.35637			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04033			0.00	8,059,000,000	8,059,000,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.31331			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.01196			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.65039			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81306			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57794			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56504			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59008			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63698			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58021			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58856			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.85804		10.23000	100.83025			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59672			0.00	0	300,000,000.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58401			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.11843			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31000	105.08905		9.31000	105.06292			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63464			0.00	0	30,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.38656		1.75000	116.33619			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79016			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58913			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62155			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64019			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60289			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98700			0.00	0	18,400,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17924			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37208			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59617			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73390			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.63646			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62133			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65332			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.66314			0.00	0	0.00

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	101.07025			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31883			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.66550			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.66550			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69975			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62528			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70273			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.76431			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69975			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.95139			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.67836			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.66999			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.57348			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.45750			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58795			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58272			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.18283			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59692			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.43613			0.00	0	100,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.62155			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58870			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.58795			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.64132			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.54732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.82423			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.76919			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.61822			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	15.28653		100.00000	15.23827			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21266			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.33428			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.41527			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00017			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		7.81500	98.33158		7.81500	98.31087			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		8.63000	100.65899		8.63000	100.63549			0.00	0	2,809,300,000.00
AIR02	On 30/04/2023	Spot Bond		9.46500	112.48320		9.46500	112.45478			0.00	0	4,798,854,700.00
AIR03	On 09/03/2016	Spot Bond		7.39500	105.72255		7.39500	105.70135			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.10500	104.54289		9.10500	104.51760			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.46276		100.00000	11.43740			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.83500	105.22278		9.83500	105.19534			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.76000	162.60577		2.76000	162.55078			0.00	0	0.00

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	100.97124		0.00		0	0.00	
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.78133		0.00		0	0.00	
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81529		0.00		0	0.00	
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.52466		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	100.71831		0.00		0	3,500,000,000.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.49830		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.58900		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	100.60289		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63969		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99536		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	94.87500		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.23000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90106		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	92.97095		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.65000	129.63834	2.65000	294.66540		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	90.43636		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	103.03636		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.23847		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.16563			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	88.06846			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22812			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11043			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	20.76509		100.00000	20.63395			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76472			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55055			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54307			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45317			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78000	103.86831		8.78000	103.84379			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35257			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83375			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	102.00853			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.50174			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.20789			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.30000	104.77769		9.30000	104.75166			0.00	0	1,140,700,000.00
BAW2	On 02/10/2015	Spot Bond	7.52000	104.32838		7.52000	104.30723		8,023,840,000,000.00		1,067,000,000	533,500,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	30.42359		100.00000	30.28980			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.43433			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.63000	103.85568		8.63000	103.83158			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04342	102.37118		11.04342	101.86395			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.06196	100.92343		11.06196	100.84643			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09368	100.88106		11.09368	100.81623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60347			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12490	100.90071		11.12490	100.76662			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72726	100.80354		11.72726	100.77596			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61692			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61692			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61699			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.29342	100.30354		11.29342	100.37086			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.23511	101.60153		11.23511	100.82599			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.06196	100.92343		11.06196	100.84643			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.12801	101.26359		11.12801	100.98634			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28234	96.94688		10.28234	100.66236			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58740			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57939			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57939			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97717	99.51698		10.97717	99.93954			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.40500	99.90437		11.40500	99.87385			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56361			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.33000	74.01752		11.33000	97.81464			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53647			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.63362		9.28000	100.49983			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57150			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.18000	70.93402		11.18000	100.10795			0.00	0	0.00

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	100.55571			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56887			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56887			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54940			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57635			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57635			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55045			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55791			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.57644			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42622			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.45585			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.04342	102.50425		14.04342	102.00931			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20765	101.14359		15.20765	101.10785			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.05617	101.12447		14.05617	100.98039			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.73875			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.73875			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.73875			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.76470			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.64754			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	21.84658		100.00000	21.80513			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.66664		100.00000	19.61899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.89885		100.00000	17.85548			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.04867		100.00000	11.02190			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.04867		100.00000	11.02190			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.35837		100.00000	13.32601			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.57480		100.00000	11.54676			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.05051			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.98191			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23751			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25150			0.00	0	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.52750		100.00000	7.50906			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.52750		100.00000	7.50906			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000		104.41409		2.04000	180.17191			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98500		97.82261		7.98500	155.75720			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98500		99.13323		7.98500	156.07186			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.37000		98.06675		8.37000	98.04466			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.94278			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.78000		98.50283		7.78000	98.48206			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96051			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98071			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98031			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.97895			0.00	0	0.00

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	99.97760			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97355			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60028			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67871			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71233			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72353			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.85796			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.03717			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70739			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75952			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77374			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.18000	102.18808		8.18000	102.16545			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81635			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89193			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.66047		100.00000	14.62457			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.66047		100.00000	14.62457			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.84983			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41541			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.49000	67.88068		8.49000	104.07708		11,886,000,000,000.00	1,400,000,000	6,200,000,000.00	
BIDC40	On 16/10/2014	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
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.06315			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	100.00000	67.46765		100.00000	67.34317		7,710,000,000,000,000.00	77,100,000,000	55,000,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08990			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.26118			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08600			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13961			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.23700			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.64166			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.30209			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	59.24156		100.00000	59.09647			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.84124			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.83664			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.25693			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.01739		100.00000	25.95435			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69550			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.33718			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45000	106.23979		7.45000	106.21816			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.33000	115.23016		9.33000	115.20161			0.00	0	40,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.35808			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.23000	106.61017		9.23000	106.58403			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.38000	98.18868		12.38000	98.15610			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.29252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.34000		103.19990		11.34000	103.16898			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44009			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.22000		104.48238		9.22000	104.45680			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.12977			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.78000		99.13923		11.78000	99.10840			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.32356			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.02278			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.53815			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.05000		97.40482		10.05000	97.37887			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83500		119.80143		9.83500	119.77001			0.00	0	1,642,538,800.00
CCT02	On 12/06/2024	Spot Bond	9.66500		116.18465		9.66500	116.15469			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99500		115.52027		8.99500	115.49220			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31738			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53000		101.41778		11.53000	101.38638			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.69178			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.38463			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.38783			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97377			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.70377			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.91636			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.19144			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49617			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.51468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.53628		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.25008		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.22694		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.34923		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.58995		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.64822		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47678		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	103.04722	10.11000	103.01961		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29359		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	120.54113	2.76000	120.50044		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.03475		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	117.63777	3.14000	120.39314		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.14547	8.25000	101.12289		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	2.75000	128.45771	2.75000	122.58719		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.62863	2.40000	119.88855		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.90024		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.64500	99.86768	8.64500	99.84447		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	99.99991		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.69500	99.93335	8.69500	99.90999		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.69500	99.93335	8.69500	99.90999		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.74500	103.03558	8.74500	103.01148		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.66335		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72835		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.17229			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.17229			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.39302			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67219			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16733			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23879			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.45065		9.35000	101.42547			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.45065		9.35000	101.42547			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16726			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.17030			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.87950			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70212			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78222			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78643			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70212			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70212			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.74738			0.00	0	400,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.51924			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10067			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.62972			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.62972			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.62972			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.11000	102.58694		9.11000	102.56169			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.67315			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75033			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00759			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00410			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04882			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24299			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.39556			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23796			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.77184			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98472			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.84770			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59542			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.90951			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.58312			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84026			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60556			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09941			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50155			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59910			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37504			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70644			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50170			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49764			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.30703			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.06209			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.16368			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.84069			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.15897			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	124.89285			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	125.65966			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.60475			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.64500	96.85359		10.64500	98.22274			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.16500	94.69036		11.16500	94.91115			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47646			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.70866			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.56848			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91159			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.93494			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.07507		8.80500	104.13394			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62528			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.93500			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	122.49570			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.65286			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.70718		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.67853		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93499		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93499		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.78877		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73899		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47646		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	110.51959		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	110.68659		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.81918		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.81615		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47911		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92935		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.76896		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.59523		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.68636		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82092		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.50293		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46586		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.84045		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.11301		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.90948		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.77652		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91213			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.57150			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.59371	10.55000	100.74116			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.82500	104.96363	9.82500	105.13410			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.62388			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.95401			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.96500	106.35526	11.96500	106.55616			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.03545			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.99500	106.45629	11.99500	106.28793			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.42500	106.06760	10.42500	105.92124			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.03545			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.83677			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.75172			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.69454			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.70718			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.62528			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49605			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.35000	103.34428	9.35000	103.21392			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57451			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.68859			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	100.88432	10.55000	100.85567			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	100.92122	11.00000	98.17223			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.98131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.69975			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.96096			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.75500	102.62079		11.75500	102.45902			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.76507			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.62528			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.82626			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.66627			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000	27.41475		100.00000	27.28274			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	100.00000	30.39009		100.00000	100.00000		270,000,000,000,000.00	2,700,000,000	2,700,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	39.47214		7.01000	40.08414			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	164.06958			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	8.37000	98.06675		8.37000	141.21201			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98500	35.39969		7.98500	155.75720			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98500	35.82694		7.98500	156.07186			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.01184			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.95209			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22751			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22751			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67088			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62854			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63691			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63646			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91159			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58123			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61035			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60662			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.61035			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.33618			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.03541			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.35740		8.87000	104.43091			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58000	104.66038		8.58000	104.63635			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.99000	117.18023		9.99000	117.14902		1,198,800,000,000,000.00	20,000,000,000	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.32000	106.58545		8.32000	106.56171			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.56000	106.57377		9.56000	106.54627			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.60500	107.26540		9.60500	107.23790			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.95500	95.68729		9.95500	95.66175			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.71500	96.86683		10.71500	96.83906			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.71500	94.65695		10.71500	94.62995			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14395			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14391			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03842			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.99466			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.41850			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.14683			0.00	0	0.00

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	100.57791			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.87000		101.35705		10.87000	103.98758			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.34543		100.00000	12.31518			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.16386		100.00000	4.15071			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.15246		100.00000	15.10464			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.91819			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.90500		98.82583		7.90500	97.69513			790,500,000,000.00	100,000,000	100,000,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.03400			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98032			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82700			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		93.68408		100.00000	93.45220			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86509			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.24428			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.53929			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.83822			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.45275			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.14610			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.81467			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.86020			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.91427			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71090			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.51170			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.55000		105.46262		8.55000	105.43850			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.49500		116.66648		7.49500	116.64304			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.26500	106.90372		8.26500	106.88020			8,269,573,851,000.00	1,000,553,400	3,337,913,400.00
DV23	On 27/02/2023	Spot Bond	9.00500	107.22553		9.00500	107.19986			5,104,934,500.00	566,900	1,678,466,900.00
DV24	On 18/02/2024	Spot Bond	9.05500	105.60325		9.05500	105.57784			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.38500	107.30125		9.38500	107.27451			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.75615			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68224			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50243			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39355			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64340			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.30306			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61754			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40722			0.00	0	1,800,000,000.00
E170	On 01/08/2020	Spot Bond	7.86000	128.73991		7.86000	128.71294			0.00	0	2,011,700,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.89983			0.00	1,900,000,000	1,200,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.85983		0.20000	136.05474			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	123.89079		2.07000	123.71076			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.08000	110.89773		2.08000	110.86229			35,360,000,000.00	17,000,000	8,500,000.00
EL30	On 29/07/2030	Spot Bond	2.11000	110.49504		2.11000	110.45964			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.70661		2.16000	102.67355			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.45000	107.25965		9.45000	107.23275			0.00	0	0.00

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	9.30000	107.89050		9.30000	107.86341			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76500	106.37723		9.76500	106.34967			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.01000	97.64475		10.01000	100.14272			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.16000	103.93994		10.16000	102.50449			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.32968			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.11372			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78218			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.36614			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12534			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16939			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.43173		100.00000	60.24099			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	96.91500		100.00000	96.66651			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	81.62970		100.00000	81.45964			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.14009		3.00000	133.09413			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.30000	104.94521		11.30000	104.91387			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.61151			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.57350			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.49310			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.76000	97.09363		9.76000	97.06821			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.30907			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.17083			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47910			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.45309			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70469			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.24871			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29992			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23848			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.28114			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.24746			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23030			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94000		101.75663		6.94000	101.73756			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.72000		104.63719		7.72000	104.61542			5,608,024,932,000.00	726,428,100	14,314,265,400.00
ES23	On 25/01/2023	Spot Bond	8.35500		112.04162		8.35500	112.01670			841,057,746,000.00	100,665,200	6,543,902,300.00
ES26	On 02/04/2026	Spot Bond	8.67500		94.48924		8.67500	94.46720			10,419,286,587,500.00	1,201,070,500	12,289,700,000.00
ES33	On 15/09/2033	Spot Bond	9.54500		82.98462		9.41000	83.98317			19,104,570,442,500.00	2,001,526,500	29,159,026,500.00
ES42	On 25/04/2042	Spot Bond	9.52500		89.98009		9.52500	89.95721			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.14795			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.36253			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19333			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05765			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51817			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.93048			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.75329			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.45882	100.00000	12.42864				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.12506	100.00000	12.09569				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.74047				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.21021				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.82565				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.88237				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.18000		100.50091	9.18000	100.47626				0.00	0	43,850,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.75759				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.75752				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.85330				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	104.31459				0.00	0	600,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.10185				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	101.12007				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.05000		103.49246	10.05000	103.56551				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.98000		107.30315	10.98000	107.27181				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.36418				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000		131.21129	2.15000	132.04907				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		129.48278	2.17000	278.03404				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.76475	2.40000	110.26496				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		101.39928	2.49000	158.64890				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		119.16600	2.29000	216.66962				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.55000		106.41064	7.55000	106.38886				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81100		63.15999	7.81100	62.51205				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45700		40.44008	9.45700	39.53169				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.69000	39.15861		9.69000	38.21734			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	75.84937		100.00000	75.70435			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.32423			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74655			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64827			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71028			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.02002		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.02002		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69975			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	100.66775			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80872			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	100.68859			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.01609		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.73095			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.89587			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.87007			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	17.71186	100.09221	17.66845			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.62677			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	109.83024			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.82939			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	103.32606			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.69507			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.70266			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.64292			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.65510			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.85162			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.64392			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	58.28967	13.22500	58.26884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60811			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60886			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89001			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.63572			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	95.27850		3.63500	98.53801			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66254			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66254			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.39907			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47646			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.70146			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.62528			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61110			0.00	0	7,960,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.93364			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71238			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.47584			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91327			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.06959			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81467			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64913			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.80745			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60439			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.65510			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.65510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70744			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38101			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.40144			0.00	0	8,400,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61048			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23758			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.69082			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21847			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59247			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19740			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19793			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06165			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05566			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06165			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05542			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.68125			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.94189		8.75000	101.77972			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.48799			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.52581		100.00000	11.48943			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.52206		100.00000	10.48885			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.35868			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.26950		100.00000	1.26292			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.40260			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69730			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93622			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88040			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000	117.21029		3.39000	121.79764			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70565			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71244			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000	108.23690		3.37000	121.95560			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000	105.58673		3.39000	121.79764			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000	102.31716		2.59000	126.92692			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000	101.51446		2.66000	134.06982			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.11467			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61792			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70115			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.63567			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.81286			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78420			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67223			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67148			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.83845			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68372			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.79066		100.00000	9.76668			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.70703		100.00000	23.64897			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	56.17842		100.00000	56.00302			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.67385		100.00000	17.61807			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000	149.95944		4.73000	149.90090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49751			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20650			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.10817			0.00	0	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.35136			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.35130			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.39708			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.14140			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800		82.44803		2.12800	100.69318			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		101.38184		2.47000	132.98322			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.98125			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.94432		10.38000	99.91649			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.94432		10.38000	99.91649			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.96494			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.98202			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		98.89817		2.61000	107.33616			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		206.61586		2.60000	207.32337			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		107.94464		2.58000	107.90871			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29187			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		205.73838		2.63000	206.44546			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.16550			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		109.39538		2.49000	109.35921			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		106.23768		2.67000	106.20205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44146			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	48.13200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34256			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500		104.62167		2.77500	104.25205			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		112.11434		2.75000	257.17517			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		124.74141		2.68000	267.84936			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		129.38774		2.18000	277.82988			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		122.76123		2.90000	263.59591			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.13118		2.52000	128.89059			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.76530			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		132.96019		2.05000	128.85362			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27948			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.64275			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		107.25089		2.45000	107.21556			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.72212		104.97509	18.67423			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.79063		101.07593	22.73427			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.25852		100.44759	15.22099			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.21364		100.76967	21.16133			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		115.82071		2.12000	117.05145			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		97.26509		2.35000	110.77179			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.59693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.38000		96.99788		2.38000	110.46737			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.26629			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		127.50448		2.38000	346.88501			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.52730			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17279			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	6.62000		101.71840		6.62000	101.70041			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.71500		101.27857		7.71500	101.25739			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99000		102.12959		7.99000	102.10749			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17000		107.13533		8.17000	107.11177			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.68000		105.16724		8.68000	105.14295			0.00	0	3,449,980,000.00
FRX20	On 01/10/2020	Spot Bond	8.88000		99.88094		8.88000	99.85710			0.00	0	200,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.44500		91.42507		9.44500	91.40176			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.49500		111.93761		9.49500	111.90925			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.80500		99.80521		9.80500	98.36586			0.00	0	990,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.16500		96.30189		10.16500	96.27594			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.14500		80.04233		10.14500	80.02058			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.53458			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.55357			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.56115			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.58006			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.61035			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.63306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.73133			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.12972			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.17945			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.19111			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.22428			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.27407			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.31555			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.49795			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28326			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55760			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.98000	101.35307		8.98000	101.32862			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			440,000,000.00	4,400	2,200.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30858			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.88136			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.86258			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.85972			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.85418			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.84729			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.83773			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.89276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.11426			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01983			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.88785			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.06332			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.82355			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.31020			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52954			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05155			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67501			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.83186			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31782			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.74059			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.56986			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.64601			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.43329			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26408			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00006				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.57331	100.88403	7.57331	97.02042				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	100.00007				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.57313	100.41790	8.57313	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00009				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.02323	100.41941	9.02323	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00011				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	100.06021				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.03284				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.03680				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60283				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.01000	103.53043	9.01000	103.50564				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05500	109.85738	8.05500	109.83381				0.00	0	3,645,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000	131.30472	1.98000	281.94768				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	134.09449	1.99000	287.93801				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40000	100.69859	9.40000	100.67346			11,280,000,000,000.00	1,200,000,000	4,558,400,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.34000	101.21610	9.34000	101.19100				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	84.65116	100.00000	84.45476				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.07973	100.00000	22.02565				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		55.72257	100.00000	55.58757				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.62884	100.00000	26.56434				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.59979	100.00000	15.56200				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.01087	100.00000	85.81132				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		117.20664	1.74000	117.17026				3,774,060,000.00	2,169,000	69,994,903,200.00
I2038	On 31/01/2038	Spot Bond	1.85000		123.08044	1.85000	123.04189				8,422,554,940,000.00	4,552,732,400	69,932,180,900.00
I2046	On 31/03/2046	Spot Bond	1.89000		123.00196	1.89000	122.96322				700,070,364,000.00	370,407,600	49,269,835,700.00
I2050	On 31/12/2050	Spot Bond	1.94000		131.21044	1.94000	131.16903				23,578,960,596,000.00	12,154,103,400	27,344,851,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.44000		102.21638	7.44000	102.19613				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.31509				0.00	120,000,000	40,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.23383				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.24500		102.57203	8.24500	102.54914				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.88000		107.16677	7.88000	107.14389				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.06500		101.76149	8.06500	101.73962				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.47511				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.55919				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		101.69983	1.43000	130.20365				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		104.83877	2.12000	132.30901				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.59259				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.43398				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.00000		102.71549	8.00000	102.69336				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.06033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75253			0.00	19,500,000,000	5,000,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.55400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.61000	100.54947		8.61000	100.52631			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.63000	96.19695		8.63000	96.17486			0.00	0	8,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91049			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.08000	98.17260		8.08000	98.15125			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.10000	101.97659		9.10000	101.92876			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53651			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.58083			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.53977		7.90000	100.51859			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.39000	100.89591		8.39000	100.87338			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.74674			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.29908			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.65000	103.39126		7.65000	103.37018			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.35000	104.67341		8.35000	104.65014			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.45500	106.66978		9.45500	106.64301			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.40719			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92784			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83357			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	99.83002			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	99.82634			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00571		100.00000	0.00570			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05703			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.96267			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	8.70000		98.32160		8.70000	98.29872			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.03343		5.00000	100.02005			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.03343		5.00000	100.02005			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.10651		5.00000	101.09294			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.02714		5.00000	100.01357			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.40563		4.00000	100.39464			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	100.00000		7.89758		100.00000	100.00000		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
IDW01U	On 30/06/2016	Spot Bond	100.00000		31.73242		100.00000	31.63335			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		31.49929		100.00000	31.40095			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		31.49929		100.00000	31.40095			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.07108		9.20000	105.04512			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48943			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48943			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.47914			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.98690		100.00000	7.96734			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.17822			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.48556			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.99500		100.84640		8.99500	100.82241			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.47964			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.08120		100.00000	10.05678			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		56.17842		100.00000	56.00302			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00

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		12.47570	100.00000	12.30822				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		97.78075	100.00000	97.52343				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.00753	100.00000	95.75945				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		96.77419	100.00000	96.00000				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		100.00000	6.25000	99.89737				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.87837	6.35000	99.77435				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.75703	6.35000	99.65326				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.63599	6.35000	99.53247				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.51524	6.35000	99.41197				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.39004	6.40000	99.28623				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.14814	6.40000	99.04483				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.53733	6.45000	98.43449				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.41737	6.45000	98.31478				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.52304				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04342		101.81440	11.04342	101.46003				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04342		100.57902	11.04342	100.56645				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.67800				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.16901				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66554				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.31682	6.50000	100.29919				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68115			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71835			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13305			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.65510			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.29345			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.51310			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.51524			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.36920			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25331			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14437			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13149			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	105.31176			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.62192			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.07298			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.08835			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60493			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55045			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95243			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.18699			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.68882			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.94198			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00

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	100.32952			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14530			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.14718			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.75500		100.28781		8.75500	100.26420			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40069			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.40996			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.41616			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.10063			0.00	204,000,000	204,000,000.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.10584			0.00	150,000,000	150,000,000.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.46948			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.25000		104.48847		9.25000	104.46280			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.70136			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.53000		103.79767		8.53000	103.77373		52,995,184,000,000.00	6,212,800,000	3,705,500,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.29014			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.21255			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.58569			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41101			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.68977			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.62000		104.68784		8.62000	104.66370			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.34401			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.02818			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		97.64587		3.21000	125.70357			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000		139.09977		3.67000	139.04927			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.42926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.16375			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.08201			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.90559			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.50366			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000		96.79801		3.74000	97.60771			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000		96.71731		3.74000	103.98129			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.97659			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.65770			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.23000		109.80041		10.23000	109.77064			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.89151			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000		137.57190		3.77000	137.52159			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		98.64865		100.00000	98.91599			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		99.08799		100.00000	98.82375			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		97.29334		100.00000	97.03864			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		95.51265		100.00000	95.26712			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.12738			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000		99.91446		6.25000	99.93155			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	100.00000		97.59358		100.00000	100.00000		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
IVA449	On 04/12/2014	Spot Bond	6.40000		99.23440		6.40000	99.13091			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		99.11368		6.40000	99.01044			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000		98.62319		6.45000	98.52017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA503	On 15/01/2015	Spot Bond	6.45000	98.50302		6.45000	98.40025			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	100.00000	79.69432		100.00000	100.00000		3,890,000,000,000,000.00	38,900,000,000	31,600,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.51957			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.37888			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.00138			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27698			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17457			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.31512			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.01848			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14570			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14665			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14853			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14004			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.82157			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.66577			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.33356			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.05234			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.04187			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.36345			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.20379			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92406			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.84096			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.43427			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.44505			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.44505			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.95000		101.56049		8.95000	103.68827			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.35523		100.00000	12.30877			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.53296		100.00000	9.24901			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05376			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.12000		110.34579		9.12000	103.35181			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.81777			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35667			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.69314			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	100.00000		54.28299		100.00000	54.18000			0.00	0	500,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		95.79795		100.00000	95.55294			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.79389			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		99.72899		100.00000	99.45946			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.74517			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		37.99317		100.00000	37.90113			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.41560			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		91.97276		100.00000	91.74510			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		97.87234		100.00000	97.61274			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		83.97355		100.00000	83.79334			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		97.94267		100.00000	97.68694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		87.79236		100.00000	87.58481			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.76435			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.79183			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.93810			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
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.16392			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.03059			0.00	0	3,760,000,000.00
KW01	On 31/10/2027	Spot Bond	8.36500		139.91994		8.36500	139.88878			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.75462			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60922			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.67893			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02426			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.70112			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67598			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.66000		98.99394		8.66000	98.97113		19,225,200,000,000.00	2,220,000,000	3,364,046,400.00	
LGL03	On 03/04/2018	Spot Bond	8.73000		74.46479		8.73000	97.15952			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.23000		101.38197		9.23000	101.35711		10,706,800,000,000.00	1,160,000,000	648,600,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07163			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.94000		104.57744		9.94000	104.54972			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16590			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.25827			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.33752			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.43227			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.35156			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.14604			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.59982			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19149			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.86072			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.86712			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55571			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21527			0.00	0	40,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.81442			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.31544			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66474			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02978			0.00	0	40,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23487			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.31894			0.00	0	40,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00686			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	105.56138			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33437			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.39384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.42620			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	95.75906		100.00000	95.51478			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	35.18304		100.00000	35.09687			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	85.44601		100.00000	85.24590			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	15.99935		100.00000	15.92899			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000	101.97189		8.53000	101.94849			0.00	0	124,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.42000	101.92441		8.42000	101.90132			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.79266			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74056			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.13588			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28250			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.07791			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	102.17538			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.81500	101.75196		7.81500	101.73053			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.60000	105.28369		8.60000	105.25960			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.37500	106.18330		9.37500	106.15688			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500	103.62334		6.41500	103.60529			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55734			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57629			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.40000	104.04665		9.40000	104.15466			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59000	101.61069		7.59000	101.58978			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10862			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.74000	103.51928		8.74000	103.49510			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.69537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond		9.25000	106.59772		9.25000	104.77592			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	14.84132		100.00000	14.80498			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.38988			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.44000	103.40359		8.44000	103.38024			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.54000	103.78860		7.54000	103.76773		6,062,160,000,000.00	804,000,000	1,372,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.43000	106.79436		8.43000	106.77040			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.18003		100.89771	7.16250			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.27324		100.61875	7.25553			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.34751			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.35647			0.00	0	50,000,000.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.46624			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.59402			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.69614		100.00000	0.69446			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.69614		100.00000	0.69446			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.82000	100.27947		8.82000	100.25595			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.53493		7.59000	100.51458			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.92000	103.52290		8.92000	103.49835			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.60357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.70000	104.10332		8.70000	104.07883			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21591			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.15500	104.42036		9.15500	104.39454			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.38691			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.06000	104.09629		9.06000	103.96967			0.00	0	10,000,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26068			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.45431			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12259			0.00	0	370,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.14560			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53056			0.00	0	70,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47287			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.51306			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14000	103.95848		7.14000	103.93833			0.00	0	1,427,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.97995			0.00	0	26,520,000.00
NBK3A	On 09/09/2019	Spot Bond	8.43000	112.95361		8.43000	112.92785			0.00	0	2,980,900,000.00
NBK4	On 28/10/2024	Spot Bond	10.54000	36.64129		10.54000	36.63123			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34000	101.17765		7.34000	101.15801			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24263			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.85500	102.70136		7.85500	102.67949			0.00	0	4,208,856,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55617			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.65946			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28767			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02779			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07171			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.49757			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99782			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.85995			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.81790			0.00	0	600,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.82185			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.52259			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.43788			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.60089			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.57059			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.02101			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55200			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.54531			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54494			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.58299			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.62528			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.71000		106.35229		9.71000	106.53199			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.62155			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.74500		105.09521		9.74500	105.41069			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.62528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56402			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60344			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.63124			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.63870			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13000	103.03898		8.13000	103.01629			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	99.83942			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.05182			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.81000	104.35573		9.81000	104.36044			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.19968			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.14212			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25091			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.83000	116.46018		11.83000	116.42381			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.73098			0.00	0	40,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.63397			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	169.27382		2.19000	169.21919			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.45000	106.27475		8.45000	106.25085			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75221			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.08000	107.58110		9.08000	107.55485			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.19478			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28861			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.13056			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.17074			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.14665			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.28000	107.58263		9.28000	109.02150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17080			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.19482			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.17877			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.48000		107.58438		9.48000	107.55699			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22702			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.21088			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.21891			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.51547			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.41775			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.24298			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.29000		118.32132		8.29000	118.29506			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.10000		117.34553		9.10000	123.42588			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500		174.61718		2.08500	174.56134			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.76500		123.58025		9.76500	123.54805			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.48850			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.36043			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63302			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.87869			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.12869			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.28067			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.59765			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.81272		100.00000	17.76956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.51346	100.00000	54.38141				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.43000		101.28969	7.43000	101.26950				7,430,000,000,000.00	1,000,000,000	11,117,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.58623	100.00000	25.52424				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		84.47047	100.00000	84.28108				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.36593				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.94270				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.92982				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.81768				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.32386				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.62581				0.00	220,000,000	5,020,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.60454				0.00	5,400,000,000	3,500,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	102.24329				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.35000		105.38965	9.35000	105.25137				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.61592				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.66185				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.68252				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.72844				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.92590				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.97182				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.79136				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78500		42.62060	7.78500	42.61171				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.44000		107.40799	6.44000	107.38918				2,815,683,804,724,000.00	37,217,982,100	88,822,017,900.00
R158P	On 15/09/2015	Spot Bond	6.64500		94.28302	6.64500	94.26600				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159		On 15/09/2016	Spot Bond	6.74500	113.18772		6.74500	113.16698			1,361,573,992,577,000.00	01,864,194,600	43,187,724,600.00
R159P		On 15/09/2016	Spot Bond	6.57500	88.43068		6.57500	88.41488			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.10000	121.83006		7.96500	122.97235			4,551,720,704,900,000.00	96,508,729,000	02,999,557,500.00
R187P		On 21/12/2026	Spot Bond	7.70500	39.85848		7.70500	39.85025			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.62500	37.33297		7.62500	37.32534			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	288.77947		1.68000	288.26334			10,991,325,796,000.00	6,621,280,600	21,360,113,100.00
R201		On 21/12/2014	Spot Bond	5.98500	103.34135		5.90000	103.33934			5,985,000,000,000.00	1,000,000,000	8,396,694,300.00
R202		On 07/12/2033	Spot Bond	1.79000	232.93108		1.80000	232.52048			5,731,828,094,000.00	3,202,138,600	51,764,666,100.00
R2023		On 28/02/2023	Spot Bond	7.88500	100.26160		7.75500	101.02540			1,171,374,697,653,500.00	48,557,349,100	36,970,304,000.00
R203		On 15/09/2017	Spot Bond	7.00500	104.02660		6.88000	104.33742			2,647,955,277,493,500.00	78,009,318,700	99,872,988,500.00
R2030		On 31/01/2030	Spot Bond	8.42000	98.18903		8.42000	98.16702			1,553,870,394,550,000.00	84,545,177,500	79,155,527,100.00
R2032		On 31/03/2032	Spot Bond	8.57000	97.59721		8.57000	97.57471			599,900,000,000,000.00	70,000,000,000	18,260,000,000.00
R2037		On 31/01/2037	Spot Bond	8.66000	100.30372		8.66000	100.28061			965,922,570,846,000.00	11,538,403,100	69,693,863,500.00
R204		On 21/12/2018	Spot Bond	7.30500	105.10913		7.18000	105.53905			1,782,618,771,972,000.00	44,027,210,400	06,451,692,400.00
R2044		On 31/01/2044	Spot Bond	8.76000	101.82170		8.76000	101.79798			1,392,051,600,000,000.00	58,910,000,000	69,200,000,000.00
R2048		On 28/02/2048	Spot Bond	8.74000	101.32168		8.74000	101.29774			1,523,139,322,538,000.00	74,272,233,700	03,910,211,900.00
R207		On 15/01/2020	Spot Bond	7.53000	100.72110		7.40000	101.25307			583,524,132,591,000.00	77,493,244,700	59,385,395,700.00
R208		On 31/03/2021	Spot Bond	7.68000	95.72553		7.55000	96.34089			1,058,625,255,936,000.00	37,841,830,200	59,101,380,200.00
R209		On 31/03/2036	Spot Bond	8.71500	76.61043		8.58000	77.66251			2,196,315,060,712,500.00	52,015,497,500	63,463,057,000.00
R210		On 31/03/2028	Spot Bond	1.76000	172.42182		1.77000	172.17121			1,568,084,144,000.00	890,956,900	29,556,820,700.00
R211		On 31/01/2017	Spot Bond	0.78000	132.12334		0.73000	132.23192			47,581,746,732,000.00	61,002,239,400	02,319,194,000.00
R212		On 31/01/2022	Spot Bond	1.55000	137.40207		1.55000	137.36013			2,005,209,580,000.00	1,293,683,600	67,240,107,500.00
R213		On 28/02/2031	Spot Bond	8.56500	87.33318		8.43500	88.34231			1,402,937,461,159,500.00	63,798,886,300	99,423,999,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		8.68500	78.41919		8.68500	78.40078			3,479,556,402,450,000.00	00,639,770,000	62,877,429,500.00
R227C	On 15/03/2015	Spot Bond		6.80500	97.36780		6.80500	97.35013			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.64500	94.28302		6.64500	94.26600			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.56500	91.35023		6.56500	91.33393			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.57500	88.43068		6.57500	88.41488			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.90500	99.02278		5.90500	99.00692			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.71500	95.69238		6.71500	95.67511			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.58500	92.71987		6.58500	92.70346			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.56500	89.79335		6.56500	89.77751			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.62500	86.83022		6.62500	86.81476			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.85500	83.54899		6.85500	83.53360			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.90500	80.65669		6.90500	80.64173			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.18500	77.19557		7.18500	77.18068			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.16500	74.57846		7.16500	74.56412			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.14500	72.06400		7.14500	72.05018			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.13500	69.61304		7.13500	69.59970			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.36000	66.39318		7.36000	66.38007			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.34000	64.11286		7.34000	64.10023			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.47000	61.32852		7.47000	61.31624			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.44000	59.24305		7.44000	59.23122			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.41000	57.24506		7.41000	57.23368			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.38000	55.33047		7.38000	55.31952			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.34000	53.54016		7.34000	53.52961			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.30000	51.82779		7.30000	51.81764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		7.90500	47.26335		7.90500	47.25334			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.86500	45.64453		7.86500	45.63491			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.82500	44.09815		7.82500	44.08891			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.78500	42.62060		7.78500	42.61171			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.74500	41.20846		7.74500	41.19990			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.70500	39.85848		7.70500	39.85025			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.66500	38.56762		7.66500	38.55969			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.62500	37.33297		7.62500	37.32534			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05041			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35316			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.18427			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.07037			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	18.39836		100.00000	18.35379			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	23.27002		100.00000	23.21302			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.72561			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83413			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25406			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47553			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.09516			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.61850			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.13595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.60041			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86507			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98053			0.00	0	40,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.10077			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.91434			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.31847			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	100.00000	8.90568		100.00000	8.83883		2,180,000,000,000,000.00	21,800,000,000	15,900,000,000.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.81360			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	82.64680			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.22694			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.98234			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.38556			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.64770			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.14373			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.77688			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.70478		12.35000	104.67069			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.51470		100.00000	15.47711			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.97850			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83526			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49656			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60333			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.98714		100.00000	3.97738			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	21.69587		100.00000	21.64331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		39.97848	100.00000	39.88163				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.76920	100.00000	14.51629				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.54217	100.00000	25.48029				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.96124				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	80.22155				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.85000		105.44734	8.85000	105.42239				0.00	0	858,000,000.00
RW23	On 10/12/2023	Spot Bond	9.00500		106.53511	9.00500	106.50947				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.66500		90.19774	9.66500	108.09168				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.49339				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94500		109.83785	7.94500	109.81459				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.27690				0.00	0	43,410,000.00
SBK14	On 01/12/2017	Spot Bond	8.93000		105.67547	8.93000	105.65024				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.96242				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.11770				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.78391				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.91242				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.91430				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.09000		105.36111	7.09000	105.34116			70,900,000,000,000.00	10,000,000,000	10,484,903,300.00	
SBK9	On 10/04/2018	Spot Bond	8.68000		99.42514	8.68000	99.40194				0.00	0	2,432,900,000.00
SBN27	On 15/09/2015	Spot Bond	7.90000		106.09922	7.90000	106.07651				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.04598	7.96000	106.02312				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.69000		106.28590	7.69000	106.26375				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28000		100.73119	8.28000	100.70862				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.83500	106.15695		7.83500	106.13441			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.10500	105.91749		8.10500	105.89425			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72626			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36525			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93000	103.18619		7.93000	103.16403			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50894			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59489			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.53015			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.70000	110.68696		8.70000	110.66121			0.00	0	1,400,000.00
SBS20	On 15/05/2026	Spot Bond	9.86500	105.58768		9.86500	105.56005			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.49521			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44921			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.38777			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.57512			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.28000	105.81832		8.28000	105.79498			910,800,000,000.00	110,000,000	1,615,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.83278		100.00000	14.80013			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.29500	106.81636		9.29500	106.78999			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.11708			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.80500	102.66068		8.80500	102.63651			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.66500	99.94716		8.66500	99.92412			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75648			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.61500	132.87879		9.61500	104.68067			0.00	0	280,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62386			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.64063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.76500	108.85162		9.76500	102.94546			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.25000	100.36117		9.25000	100.33651			0.00	0	150,900,000.00
SBS9	On 07/07/2016	Spot Bond	7.63500	109.23148		7.63500	109.20925		148,882,500,000,000.00	19,500,000,000	6,830,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.21000	129.10311		2.21000	277.21850		1,105,000,000,000.00	500,000,000	250,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	1.37500	103.06964		1.37500	130.36162			0.00	0	30,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.11269			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	100.19339			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.66047		100.00000	14.62457			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	163.99793		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000	114.66041		2.00000	128.58056			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.31682		6.50000	100.29919			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.08968			0.00	0	600,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46115			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.36463			0.00	50,000,000	75,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.91000	102.32780		8.91000	102.30343			0.00	0	270,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69463			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48521			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.59542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.54594			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.63767		100.00000	15.59979			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.81307			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	62.06911		100.00000	61.87533			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70774			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.13394		100.00000	22.07973			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.68852		100.00000	32.58534			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.09083		100.00000	24.01562			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.22000	103.46653		9.22000	103.33780			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34146			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99500	104.46619		7.99500	104.44393			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.78000	101.07832		8.78000	101.28388			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.23000	100.85793		8.23000	100.83547			1,646,000,000,000.00	200,000,000	2,850,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.22871			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.44574			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.74114			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.70855			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.72748			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72470			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.98000	105.55905		7.98000	105.53649			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11650			0.00	90,000,000,000	30,000,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39679			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.07684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06		On 16/04/2020	Spot Bond	9.10000	95.69364		9.10000	95.67025			0.00	0	857,100,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09164			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55382			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.85529			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.15800	88.85579		9.15800	88.83393			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.65000	91.14632		8.65000	91.12511			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.14500	103.14337		7.14500	103.12342			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.66000	96.07714		8.66000	96.05500			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71273			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.06000	101.29036		8.06000	101.26825			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49000	108.97975		2.49000	109.35921			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.13000	101.32064		8.13000	102.17487			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.50019			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.56500	110.11149		9.56500	110.08338			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95343			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.66500	79.28295		9.66500	79.26228			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.97978			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.62624			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.07994			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.56608			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	100.00000	14.29991		100.00000	2.27732		250,000,000,000,000.00	2,500,000,000	2,500,000,000.00	
SY1127		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98312			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	100.96574		0.00000	98.09284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1142	On 14/11/2014	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.50150			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.25161			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	99.39857			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.21367			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.27684			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.13268			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.13131			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	99.96550			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	99.98273			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.84460			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.84977			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.74102			0.00	6,400,000,000	6,400,000,000.00
SY1177	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.63805			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.63747			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.47510			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532		2,180,000,000,000,000.00	21,800,000,000	10,900,000,000.00	
SY1181	On 18/11/2014	Spot Bond	100.00000		92.87532		100.00000	100.00000			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	100.00000		92.87532		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
SY1183	On 24/11/2014	Spot Bond	100.00000		91.47870	100.00000	100.00000				0.00	0	0.00
SY1184	On 20/01/2015	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.90000		105.73598	6.90000	105.71628				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.57500		103.48826	8.57500	103.46439				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		42.51486	100.00000	42.41186				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00006				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.44356				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.95858				0.00	0	60,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.07620				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.53843				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.56497				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.94740				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.43919				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.23074				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.85678				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.99500		103.13021	7.99500	103.10823				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		102.00256	7.83000	101.98126				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	101.98553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.45777		7.16000	101.81318			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
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	102.23038		8.73000	102.11176			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	8.65000	95.39145		8.65000	100.56659			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	105.70425			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	105.99756			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	106.30096			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	106.84463			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	109.78367			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.49071			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.50694			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.00000	102.67040		9.00000	101.27319			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.54907			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.60088			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.81060			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.81229		101.06155	5.79808			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	100.18386			0.00	0	0.00
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	100.34081			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00024			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00026			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00024			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00070			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00074			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00072			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.34000	102.03839		7.34000	102.01829			0.00	0	1,642,600,000.00
TL20	On 22/02/2020	Spot Bond	9.75000	88.84052		9.75000	88.78688			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.78000	107.95310		7.78000	107.93072			0.00	0	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.23000	106.65245		9.23000	106.62587			4,803,474,754,000.00	520,419,800	26,782,799,800.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.02444		100.00000	1.02124			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.50500	112.66174		9.50500	112.63332			0.00	0	6,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.71500	100.18024		9.71500	100.15441			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.71500	97.89751		9.71500	97.87228			44,689,000,000,000.00	4,600,000,000	6,971,200,000.00
TN30	On 09/10/2030	Spot Bond	10.20500	108.12206		10.20500	102.61089			20,410,000,000,000.00	2,000,000,000	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.69000	101.19664		10.69000	100.84070			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26154			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.25648			0.00	0	411,991,700.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.35152			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38574			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.55818			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.90840			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.37678			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42768			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27881			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.28448			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19881			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.21276			0.00	40,000,000	540,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.73266		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73931		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74511		100.00000	9.71997			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.70897			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.75113			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.77452			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.77921			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.90987			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.19727			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.21068		100.00000	15.61896			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.61607			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.39950			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.44725			0.00	0	6,500,000,000.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.93000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.88041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.46458			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.25113			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.01101			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	96.77372			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.05614			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.78445			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.61842			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.12183			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.95328			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.64748			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.32173			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.04132			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.28665			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.77061			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	100.00000	50.57297		100.00000	67.21915		1,000,000,000,000,000.00	10,000,000,000	18,500,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.19807		100.00000	14.16367			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	95.87628		100.00000	95.38461			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	101.49163			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43790			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.16431			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.09137			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC067	On 09/04/2015	Spot Bond	100.00000		54.73118	100.00000	54.32037				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.10479				0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.67755				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	100.00000		86.28194	100.00000	100.00000				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	100.00000		66.93878	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	101.17847				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	101.06340				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	100.00000		86.33061	100.00000	100.00000				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.95000		109.77881	8.95000	109.75226				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	100.40164				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.43737				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.46767				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.51535				0.00	0	40,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.51740				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.43845				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.44985				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.13500		112.89216	7.13500	112.87065				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000		242.64736	1.22000	242.57547				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.76000		104.86103	6.76000	104.84208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.38000	107.33138		7.38000	107.31024			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.73500	108.37871		7.73500	108.35636			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.02500	107.88772		8.02500	107.86466			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09000	108.14157		8.09000	108.11827			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.39000	95.73503		6.39000	95.71867			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.32000	93.99956		6.32000	93.98349			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91500	99.35596		5.91500	99.33996			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.39000	95.71867		6.39000	95.70231			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.12500	70.75198		7.12500	70.73829			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	50.09504		100.00000	50.00000			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.51593		100.00000	26.46563			0.00	0	0.00
Total for j-Bonds :										69,346,035,081,656,500.00	3,934,573,200	68 661 328 500.00
Grand Total:										69,346,036,158,742,200.00	3,934,671,535	68 665 029 398.00