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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 22/10/2014	Any day expiry		11.02790	11.02790		10.98110	10.98110		10.88	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry		11.02020	11.02020		10.98660	10.98660		9.55	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	245.87020	0.24587	278.99740	0.27900	245.870	13.03	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	2.25850	0.00226	2.16940	0.00217	2.258	14.64	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	362.05850	0.36206	395.56940	0.39557	362.058	14.64	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.02380	11.02380		10.99020	10.99020		9.90	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	9.44390	0.00944	16.29800	0.01630	9.444	11.99	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	40.67740	0.04068	35.38880	0.03539	40.677	10.64	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	149.75400	0.14975	180.91420	0.18091	149.754	11.28	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	0.46480	0.00046	0.53250	0.00053	0.465	16.69	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.01440	0.00001	0.01430	0.00001	0.014	36.82	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.02560	11.02560		10.99200	10.99200		10.41	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	340.17820	0.34018	373.60310	0.37360	340.178	13.09	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	2.08230	0.00208	2.09020	0.00209	2.082	14.30	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	476.48230	0.47648	510.09020	0.51009	476.482	14.30	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry		11.03460	11.03460		11.00090	11.00090		10.48	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.18040	0.00018	0.25400	0.00025	0.180	15.23	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	119.65080	0.11965	102.09010	0.10209	119.651	10.83	0.00	0	8,000.00

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 04/11/2014	Any day expiry	11.91	Call	0.78850	0.00079	0.81910	0.00082	0.788	16.40	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.03640	11.03640	11.00260	11.00260		10.59	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	303.03620	0.30304	275.12700	0.27513	303.036	11.94	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	38.78300	0.03878	35.24040	0.03524	38.783	11.51	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.04530	11.04530	11.01150	11.01150		10.56	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.04890	11.04890	11.01510	11.01510		10.62	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.07220	11.07220	11.03830	11.03830		10.68	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	42.36820	0.04237	53.51340	0.05351	42.368	10.35	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.41760	0.00042	0.42230	0.00042	0.418	23.06	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.07400	11.07400	11.04010	11.04010		10.73	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	195.72590	0.19573	221.16020	0.22116	195.726	11.27	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	17.34380	0.01734	16.68000	0.01668	17.344	15.04	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.07770	11.07770	11.04380	11.04380		10.76	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.09960	11.09960	11.06580	11.06580		10.99	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.10140	11.10140	11.06760	11.06760		11.00	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.10330	11.10330	11.06950	11.06950		11.01	281,324,312.10	25,337	951,009.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.18710	0.00019	0.22710	0.00023	0.187	17.38	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.55740	0.00056	0.67170	0.00067	0.557	15.83	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.66070	0.00166	1.98550	0.00199	1.661	14.33	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.30520	0.00231	2.74880	0.00275	2.305	13.88	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.43040	0.00343	3.94430	0.00394	3.430	13.35	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,007.79900	1.00780	974.66350	0.97466	1,007.799	12.78	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.49900	0.00450	5.16350	0.00516	4.499	12.78	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	811.26140	0.81126	778.60910	0.77861	811.261	11.63	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	8.96730	0.00897	10.25520	0.01026	8.967	11.40	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	9.24090	0.00924	10.56640	0.01057	9.241	11.35	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	9.52340	0.00952	10.88820	0.01089	9.523	11.29	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	10.11790	0.01012	11.56530	0.01157	10.118	11.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	10.75410	0.01075	12.29000	0.01229	10.754	11.06	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	12.16530	0.01217	13.89650	0.01390	12.165	10.83	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	12.54940	0.01255	14.33330	0.01433	12.549	10.77	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	14.22710	0.01423	16.24290	0.01624	14.227	10.55	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	14.68430	0.01468	16.77690	0.01678	14.684	10.49	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	15.64840	0.01565	18.85140	0.01885	15.648	10.37	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	17.22930	0.01723	22.33400	0.02233	17.229	10.20	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	22.97800	0.02298	29.22080	0.02922	22.978	10.27	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	27.09740	0.02710	34.06270	0.03406	27.097	10.32	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	38.87080	0.03887	47.66370	0.04766	38.871	10.42	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	418.23180	0.41823	394.06050	0.39406	418.232	10.46	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	410.39640	0.41040	386.51050	0.38651	410.396	10.48	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	379.80940	0.37981	357.08820	0.35709	379.809	10.54	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	364.98510	0.36499	342.85930	0.34286	364.985	10.57	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	64.39280	0.06439	76.36670	0.07637	64.393	10.58	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	67.18210	0.06718	79.45850	0.07946	67.182	10.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	322.47170	0.32247	302.16870	0.30217	322.472	10.66	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	295.82940	0.29583	276.75460	0.27675	295.829	10.72	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	103.46590	0.10347	119.11420	0.11911	103.466	10.76	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	107.29040	0.10729	123.24450	0.12324	107.290	10.78	0.00	0	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	111.20260	0.11120	127.46180	0.12746	111.203	10.79	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	235.41120	0.23541	219.38490	0.21938	235.411	10.86	0.00	0	37,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	132.11120	0.13211	149.88490	0.14988	132.111	10.86	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	203.46710	0.20347	189.76060	0.18976	203.467	10.95	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	188.70290	0.18870	177.51220	0.17751	188.703	11.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	180.65770	0.18066	204.09860	0.20410	180.658	11.01	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	171.92150	0.17192	162.34870	0.16235	171.922	11.16	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	164.32170	0.16432	155.24510	0.15525	164.322	11.26	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	146.73050	0.14673	138.79780	0.13880	146.730	11.50	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	243.43050	0.24343	269.29780	0.26930	243.430	11.50	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	131.01570	0.13102	124.09540	0.12410	131.016	11.74	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	106.92520	0.10693	101.52870	0.10153	106.925	12.18	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	93.48000	0.09348	88.90950	0.08891	93.480	12.47	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	81.82950	0.08183	77.95590	0.07796	81.829	12.76	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	471.64490	0.47164	501.97300	0.50197	471.645	12.96	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	59.10260	0.05910	56.55090	0.05655	59.103	13.49	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	56.64660	0.05665	54.29010	0.05429	56.647	13.59	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	55.46230	0.05546	53.19910	0.05320	55.462	13.64	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	44.34100	0.04434	42.75100	0.04275	44.341	14.19	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	41.78470	0.04178	40.33680	0.04034	41.785	14.34	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	35.78540	0.03579	34.66110	0.03466	35.785	14.75	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	33.17890	0.03318	32.18910	0.03219	33.179	14.95	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	30.80120	0.03080	29.93050	0.02993	30.801	15.15	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	30.23970	0.03024	29.39610	0.02940	30.240	15.20	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	27.61660	0.02762	26.89830	0.02690	27.617	15.46	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	924.31660	0.92432	957.39830	0.95740	924.317	15.46	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	27.12620	0.02713	26.43110	0.02643	27.126	15.51	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	23.17120	0.02317	22.65410	0.02265	23.171	15.96	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	15.34830	0.01535	14.28880	0.01429	15.348	16.58	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	14.93370	0.01493	13.90390	0.01390	14.934	16.59	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	2.00560	0.00201	1.89490	0.00189	2.006	17.44	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	1.67870	0.00168	1.58900	0.00159	1.679	17.51	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.98100	0.00098	0.93440	0.00093	0.981	17.73	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.92390	0.00092	0.90680	0.00091	0.924	17.75	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.38330	0.00038	0.31200	0.00031	0.383	25.41	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.10870	11.10870	11.07500	11.07500		10.95	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	63.62210	0.06362	75.27810	0.07528	63.622	10.51	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	212.50250	0.21250	237.05220	0.23705	212.503	11.19	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	31.15840	0.03116	30.42190	0.03042	31.158	15.31	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.98850	0.00099	1.08330	0.00108	0.988	20.75	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.11610	11.11610	11.08230	11.08230		10.99	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	222.43130	0.22243	246.67930	0.24668	222.431	11.28	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	127.82810	0.12783	121.65970	0.12166	127.828	12.03	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	331.72810	0.33173	359.35970	0.35936	331.728	12.03	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.12340	11.12340	11.08970	11.08970		10.92	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.19480	11.19480	11.16230	11.16230		11.13	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	88.84640	0.08885	101.88310	0.10188	88.846	10.36	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.89700	0.00190	8.54850	0.00855	1.897	18.20	0.00	0	300.00

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\$ / R		On 25/02/2015	Any day expiry		11.24870	11.24870	11.21650	11.21650		11.53	0.00	0	2,421.00
\$ / R	10.80	Put	Any day expiry	105.61830	0.10562	118.22030	0.11822	105.618	10.58	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	28.11350	0.02811	29.71150	0.02971	28.113	24.41	0.00	0	300.00	
\$ / R		On 26/02/2015	Any day expiry		11.25070	11.25070	11.21850	11.21850		11.53	0.00	0	0.00
\$ / R		On 27/02/2015	Any day expiry		11.25260	11.25260	11.22040	11.22040		11.54	0.00	0	0.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.28540	11.28540	11.25330	11.25330		11.75	4,593,157.80	407	121,763.00
\$ / R	10.10	Put	Foreign Exchange Future	19.56840	0.01957	21.82860	0.02183	19.568	11.31	0.00	0	69,965.00	
\$ / R	10.32	Put	Foreign Exchange Future	34.02400	0.03402	37.64210	0.03764	34.024	10.93	0.00	0	24,155.00	
\$ / R	10.51	Put	Foreign Exchange Future	55.51470	0.05551	60.79720	0.06080	55.515	10.73	0.00	0	23,800.00	
\$ / R	10.75	Put	Foreign Exchange Future	97.81180	0.09781	109.43000	0.10943	97.812	10.48	0.00	0	5,000.00	
\$ / R	10.79	Put	Foreign Exchange Future	109.84700	0.10985	122.15790	0.12216	109.847	10.57	0.00	0	1,112.00	
\$ / R	10.90	Put	Foreign Exchange Future	147.55790	0.14756	161.72430	0.16172	147.558	10.83	0.00	0	46,165.00	
\$ / R	11.40	Call	Foreign Exchange Future	291.28630	0.29129	282.51820	0.28252	291.286	12.12	0.00	0	500.00	
\$ / R	11.60	Call	Foreign Exchange Future	233.62540	0.23363	227.04940	0.22705	233.625	12.86	0.00	0	250.00	
\$ / R	11.85	Call	Foreign Exchange Future	180.04670	0.18005	175.40170	0.17540	180.047	13.78	0.00	0	500.00	
\$ / R	12.00	Call	Foreign Exchange Future	155.25880	0.15526	151.55880	0.15156	155.259	14.33	0.00	0	5,000.00	
\$ / R	12.61	Call	Foreign Exchange Future	90.66650	0.09067	88.93450	0.08893	90.666	16.50	0.00	0	23,800.00	
\$ / R	13.05	Call	Foreign Exchange Future	64.52910	0.06453	63.64250	0.06364	64.529	17.95	0.00	0	24,155.00	
\$ / R	14.20	Call	Foreign Exchange Future	42.19690	0.04220	43.11190	0.04311	42.197	22.78	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry		11.30660	11.30660	11.27460	11.27460		11.79	0.00	0	2,435.00
\$ / R	10.80	Put	Any day expiry	118.30750	0.11831	130.59970	0.13060	118.308	10.67	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	43.36650	0.04337	42.25690	0.04226	43.366	25.19	0.00	0	300.00	
\$ / R		On 01/04/2015	Any day expiry		11.31620	11.31620	11.28430	11.28430		11.77	0.00	0	0.00
\$ / R	11.20	Put	Any day expiry	289.35060	0.28935	308.03100	0.30803	289.351	11.55	0.00	0	22,187.00	
\$ / R	12.24	Call	Any day expiry	146.03000	0.14603	142.72640	0.14273	146.030	15.09	0.00	0	22,187.00	
\$ / R		On 28/04/2015	Any day expiry		11.36860	11.36860	11.33700	11.33700		11.95	0.00	0	2,450.00
\$ / R	10.80	Put	Any day expiry	126.26950	0.12627	136.41310	0.13641	126.270	10.62	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	53.58160	0.05358	52.72790	0.05273	53.582	24.91	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.42680	11.42680	11.39600	11.39600		12.33	0.00	0	1,375.00
\$ / R	10.80	Put	Any day expiry	140.25380	0.14025	148.65010	0.14865	140.254	10.91	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	61.04860	0.06105	57.10590	0.05711	61.049	24.83	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.45890	11.45890	11.42850	11.42850		12.35	2,589,711.40	226	19,488.00
\$ / R	10.73	Put	Foreign Exchange Future	128.73200	0.12873	137.84190	0.13784	128.732	11.02	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	133.32570	0.13333	142.75010	0.14275	133.326	11.01	0.00	0	10,000.00	
\$ / R	10.98	Put	Foreign Exchange Future	203.45000	0.20345	216.77370	0.21677	203.450	11.13	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	211.82010	0.21182	225.49510	0.22550	211.820	11.18	0.00	0	55,000.00	
\$ / R	11.08	Put	Foreign Exchange Future	247.13570	0.24714	262.20340	0.26220	247.136	11.39	0.00	0	1,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	256.41730	0.25642	271.83070	0.27183	256.417	11.44	0.00	0	3,000.00	
\$ / R	11.30	Put	Foreign Exchange Future	358.76390	0.35876	377.50630	0.37751	358.764	11.96	0.00	0	2,000.00	
\$ / R	13.00	Call	Foreign Exchange Future	159.81690	0.15982	158.02420	0.15802	159.817	17.09	0.00	0	55,000.00	
\$ / R	13.22	Call	Foreign Exchange Future	141.96970	0.14197	140.50430	0.14050	141.970	17.71	0.00	0	22,850.00	
\$ / R	13.46	Call	Foreign Exchange Future	125.97640	0.12598	124.78170	0.12478	125.976	18.38	0.00	0	22,320.00	
\$ / R		On 26/06/2015	Any day expiry		11.48700	11.48700	11.45700	11.45700		12.50	0.00	0	1,386.00
\$ / R	10.80	Put	Any day expiry	150.40060	0.15040	159.06230	0.15906	150.401	11.07	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	63.49340	0.06349	62.28420	0.06228	63.493	24.62	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.55350	11.55350	11.52460	11.52460		12.67	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	157.46290	0.15746	167.43260	0.16743	157.463	11.12	0.00	0	300.00	
\$ / R	16.15	Call	Any day expiry	73.26080	0.07326	73.33180	0.07333	73.261	24.42	0.00	0	300.00	

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		11.61380	11.61380	11.58580	11.58580		12.86	0.00	0	0.00
\$ / R		On 27/08/2015	Any day expiry	10.80	Put	165.13980	0.16514	175.01480	0.17501	165.140	11.25	0	300.00
\$ / R		On 27/08/2015	Any day expiry	16.50	Call	79.13430	0.07913	79.66090	0.07966	79.134	24.46	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.65130	11.65130	11.62370	11.62370		13.01	0.00	0	3,385.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	Put	112.99130	0.11299	119.91230	0.11991	112.991	11.23	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	Call	1,172.47730	1.17248	1,152.26750	1.15227	1,172.477	11.24	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.98	Put	221.24990	0.22125	233.67890	0.23368	221.250	11.35	0	22,320.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	Call	879.00580	0.87901	864.12420	0.86412	879.006	11.36	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	Call	465.98860	0.46599	461.45090	0.46145	465.989	14.01	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.50	Call	357.35710	0.35736	355.04340	0.35504	357.357	15.41	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.06	Call	274.49230	0.27449	273.54450	0.27354	274.492	16.89	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.58	Call	188.47850	0.18848	188.85500	0.18886	188.478	21.79	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		11.68040	11.68040	11.65330	11.65330		13.15	0.00	0	0.00
\$ / R		On 28/09/2015	Any day expiry	10.80	Put	170.99940	0.17100	180.72000	0.18072	170.999	11.33	0	300.00
\$ / R		On 28/09/2015	Any day expiry	16.80	Call	85.50640	0.08551	85.13760	0.08514	85.506	24.27	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.74300	11.74300	11.71700	11.71700		13.30	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry	10.80	Put	175.51710	0.17552	185.62760	0.18563	175.517	11.38	0	300.00
\$ / R		On 28/10/2015	Any day expiry	16.98	Call	99.54970	0.09955	95.75360	0.09575	99.550	24.30	0	300.00
\$ / R		On 25/11/2015	Any day expiry		11.80520	11.80520	11.77850	11.77850		13.45	0.00	0	0.00
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	181.42520	0.18143	190.77600	0.19078	181.425	11.51	0	300.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	91.77810	0.09178	91.57890	0.09158	91.778	23.99	0	300.00
\$ / R		On 11/12/2015	Foreign Exchange Future		11.84080	11.84080	11.81360	11.81360		13.57	0.00	0	2,400.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,085.55010	1.08555	1,069.89660	1.06990	1,085.550	11.73	0	500.00
\$ / R		On 21/12/2015	Any day expiry		11.86300	11.86300	11.83550	11.83550		13.57	0.00	0	0.00
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	184.55660	0.18456	194.74740	0.19475	184.557	11.57	0	300.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	86.01060	0.08601	87.29450	0.08729	86.011	23.72	0	300.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		11.10330	11.10330	11.06950	11.06950		11.01	88,826.40	8	1,523.00
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		11.28540	11.28540	11.25330	11.25330		11.75	112,854.00	10	204.00
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future	11.28	Call	33,467.37250	0.33467	32,347.27290	0.32347	33,467.373	11.70	0	420.00
\$ / R MAXI		On 12/06/2015	Foreign Exchange Future		11.45890	11.45890	11.42850	11.42850		12.35	0.00	0	93.00
\$ / R MAXI		On 14/09/2015	Foreign Exchange Future		11.65130	11.65130	11.62370	11.62370		13.01	0.00	0	15.00
£ / R		On 12/12/2014	Foreign Exchange Future		17.80620	17.80620	17.85310	17.85310		10.27	92,164,891.20	5,176	36,937.00
£ / R		On 12/12/2014	Foreign Exchange Future	17.35	Put	99.11020	0.09911	91.88220	0.09188	99.110	10.21	0	10,000.00
£ / R		On 12/12/2014	Foreign Exchange Future	17.45	Put	127.33490	0.12733	119.22200	0.11922	127.335	10.22	0	2,500.00
£ / R		On 12/12/2014	Foreign Exchange Future	18.50	Put	776.67110	0.77667	745.21880	0.74522	776.671	11.66	0	500.00
£ / R		On 12/12/2014	Foreign Exchange Future	19.19	Call	27.97030	0.02797	33.36890	0.03337	27.970	13.45	0	16,000.00
£ / R		On 12/12/2014	Foreign Exchange Future	19.34	Call	22.76330	0.02276	27.06500	0.02707	22.763	13.88	0	5,000.00
£ / R		On 23/01/2015	Any day expiry		17.93110	17.93110	17.98110	17.98110		10.66	0.00	0	0.00
£ / R		On 23/01/2015	Any day expiry	18.22	Put	569.26290	0.56926	546.03490	0.54603	569.263	11.23	0	9,605.00
£ / R		On 23/01/2015	Any day expiry	18.50	Put	775.87370	0.77587	747.44650	0.74745	775.874	11.82	0	4,700.00
£ / R		On 23/01/2015	Any day expiry	18.63	Put	878.93080	0.87893	848.34350	0.84834	878.931	12.09	0	2,416.00
£ / R		On 23/01/2015	Any day expiry	21.04	Call	15.66860	0.01567	18.11230	0.01811	15.669	16.28	0	9,605.00
£ / R		On 23/01/2015	Any day expiry	21.70	Call	10.49920	0.01050	11.84020	0.01184	10.499	17.74	0	4,700.00
£ / R		On 23/01/2015	Any day expiry	21.72	Call	10.44470	0.01044	11.77420	0.01177	10.445	17.80	0	2,416.00
£ / R		On 16/03/2015	Foreign Exchange Future		18.08330	18.08330	18.13400	18.13400		11.33	0.00	0	2,572.00
£ / R		On 16/03/2015	Foreign Exchange Future	19.00	Call	257.59120	0.25759	277.90260	0.27790	257.591	13.08	0	570.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/06/2015		Foreign Exchange Future	18.34350	18.34350		18.39700	18.39700		12.32	0.00	0	1,775.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.63030	18.63030		18.68790	18.68790		12.84	0.00	0	1,005.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10360	0.10360		0.10378	0.10378		8.96	0.00	0	15,519.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10542	0.10542		0.10563	0.10563		13.56	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	13.95330	13.95330		13.98450	13.98450		9.00	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call	41.43940	0.04144		58.19530	0.05820	41.439	9.50	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry	13.95810	13.95810		13.98920	13.98920		9.31	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.02410	14.02410		14.05510	14.05510		10.41	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.06260	14.06260		14.09390	14.09390		10.41	3,965,653.20	282	73,677.00
€ / R	On 12/12/2014	13.50	Put	35.38860	0.03539		30.88330	0.03088	35.389	9.96	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	87.37190	0.08737		80.72220	0.08072	87.372	10.16	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	182.38930	0.18239		173.49180	0.17349	182.389	10.36	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	272.12460	0.27212		258.82040	0.25882	272.125	10.73	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	27.12170	0.02712		32.89260	0.03289	27.122	14.07	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	21.48320	0.02148		26.31930	0.02632	21.483	14.56	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	18.89040	0.01889		23.27090	0.02327	18.890	14.85	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	1.64260	0.00164		4.13210	0.00413	1.643	15.65	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.30240	14.30240		14.33700	14.33700		11.19	0.00	0	28,443.00
€ / R	On 16/03/2015	13.80	Put	171.41330	0.17141		157.00490	0.15700	171.413	10.46	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	250.22210	0.25022		234.96200	0.23496	250.222	10.75	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	259.07870	0.25908		243.76230	0.24376	259.079	10.78	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	206.43430	0.20643		220.03310	0.22003	206.434	12.93	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	197.34750	0.19735		210.63780	0.21064	197.348	13.06	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	161.35630	0.16136		173.24840	0.17325	161.356	13.65	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	157.28780	0.15729		169.01170	0.16901	157.288	13.72	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	134.33130	0.13433		145.07400	0.14507	134.331	14.21	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.53270	14.53270		14.57060	14.57060		11.88	0.00	0	1,200.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.79220	14.79220		14.83450	14.83450		12.52	0.00	0	100.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	527.64900	527.64900		522.01000	522.01000			0.00	0	0.00
AL12	On 05/02/2015		Index Future	535.82900	535.82900		530.10500	530.10500			0.00	0	0.00
AL12	On 07/05/2015		Index Future	545.01200	545.01200		539.20100	539.20100			0.00	0	0.00
AL37	On 06/11/2014		Index Future	441.21900	441.21900		438.61000	438.61000			0.00	0	3.00
AL37	On 05/02/2015		Index Future	448.05900	448.05900		445.41100	445.41100			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	522.86600	522.86600		518.75300	518.75300			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	530.97200	530.97200		526.79700	526.79700			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	476.74500	476.74500		472.80800	472.80800			28,604,700.00	6	579.00
ALBI	On 05/02/2015		Index Future	484.13600	484.13600		480.13900	480.13900			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	492.43400	492.43400		488.37800	488.37800			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.73350	9.73350		9.71390	9.71390		7.84	0.00	0	12,064.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	27.52360		0.02752		33.03190	0.03303	27.524	8.35	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	153.02760		0.15303		171.34030	0.17134	153.028	8.02	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	29.40560		0.02941		30.31780	0.03032	29.406	8.89	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.03000		0.00203		2.29570	0.00230	2.030	11.91	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.73360		0.00173		1.96770	0.00197	1.734	12.13	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.82720		9.82720		9.80890	9.80890		9.77	0.00	0	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.91580		9.91580		9.90010	9.90010		10.92	0.00	0	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.01850		10.01850		10.00520	10.00520		11.52	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.89110		9.89110		9.84940	9.84940		8.86	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.02930		10.02930		9.98910	9.98910		10.17	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			18.79060		18.79060		-15.85770	-15.85770			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			891.50500		891.50500		860.61050	860.61050			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			989.35840		989.35840		958.28850	958.28850			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			247.38190		247.38190		-232.03110	-232.03110			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			804.39570		804.39570		772.93340	772.93340			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.66400		11.66400		11.68320	11.68320		10.99	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.86760		11.86760		11.88910	11.88910		11.76	0.00	0	2,333.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80500		1.80500		1.79940	1.79940		10.03	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82210		1.82210		1.81690	1.81690		10.75	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			122.95480		122.95480		123.18086	123.18086			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.87625		124.87625		125.10687	125.10687			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			9.37463		84.72399		9.49830	83.78507			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.46172		86.03753		9.58926	85.08470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/05/2015	Bond Future		9.53012	83.72291		9.66117	82.75671			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		474.84000	474.84000		471.13800	471.13800			0.00	0	426.00
GOVI	On 05/02/2015	GOVI		482.20200	482.20200		478.44400	478.44400			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		490.46600	490.46600		486.65400	486.65400			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.71748	117.71748		117.66650	117.66650			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.40025	118.40025		118.34932	118.34932			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		123.84414	123.84414		123.78952	123.78952			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.47809	124.47809		124.42358	124.42358			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		123.54147	123.54147		123.48624	123.48624			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.47224	125.47224		125.41703	125.41703			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		132.10996	132.10996		132.05083	132.05083			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.72621	132.72621		132.66707	132.66707			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		220.67700	220.67700		220.71100	220.71100			0.00	0	1,164.00
IGOV	On 05/02/2015	Index Future		224.12600	224.12600		224.16100	224.16100			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.99400	227.99400		228.03400	228.03400			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		598.32100	598.32100		598.24200	598.24200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		607.75300	607.75300		607.67400	607.67400			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.21356	145.21356		145.16010	145.16010			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		6.05000	93.95000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.14000	93.86000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.18000	93.82000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.26000	93.74000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.29000	93.71000		6.42000	93.58000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.39000	93.61000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.53000	93.47000		6.66000	93.34000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.67000	93.33000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.82000	93.18000		7.01000	92.99000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.95000	93.05000		7.14000	92.86000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.07000		92.93000		7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.20000		92.80000		7.39000	92.61000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12380		0.12380		0.12250	0.12250			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06580		0.06580		0.06620	0.06620			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26650		1.26650		1.27320	1.27320			50,660.00	40	20.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26730		1.26730		1.27400	1.27400			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			7.89999		124.11754		8.02285	123.05004		7.05	58,335,243.80	470	42,992.00
R186	On 06/11/2014	Bond Future	7.70	Call	145.45000		0.14545		45.79000	0.04579	145.450	6.94	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	349.25000		0.34925		131.43000	0.13143	349.250	6.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,223.89000		1.22389		631.70000	0.63170	1,223.890	7.05	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,447.44000		3.44744		2,449.16000	2.44916	3,447.440	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	19.47000		0.01947		88.69000	0.08869	19.470	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	2.80000		0.00280		18.76000	0.01876	2.800	7.34	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	1.37000		0.00137		10.47000	0.01047	1.370	7.37	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.87000		0.00087		7.27000	0.00727	0.870	7.39	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			7.95651		120.74628		8.08370	119.66323		7.48	72,447,768.00	600	2,936.00
R186	On 05/02/2015	Bond Future	9.00	Put	91.59000		0.09159		154.16000	0.15416	91.590	7.97	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.99292		122.81784		8.12422	121.72039		7.74	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			290.03487		290.03487		289.91096	289.91096			0.00	0	908.00
R197	On 05/02/2015	Bond Future			288.55063		288.55063		288.42705	288.42705			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			234.62843		234.62843		234.52624	234.52624			0.00	0	50,353.00
R202	On 05/02/2015	Bond Future			235.09958		235.09958		234.99719	234.99719			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.68596		101.91166		7.81924	101.10661		5.80	0.00	0	7,833.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 05/02/2015	Bond Future		7.74854	103.49164		7.88749	102.67492		5.82	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		7.78126	101.33941		7.92555	100.51225		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.79361	103.22253		7.94425	102.38038		6.41	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	380.77000	0.38077	499.32000	0.49932	380.770	6.79	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future		6.77156	105.04958		6.94211	104.60593		2.00	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	272.15000	0.27215	72.22000	0.07222	272.150	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	562.19000	0.56219	228.77000	0.22877	562.190	2.00	0.00	0	14.00
R203	On 05/02/2015	Bond Future		6.83211	106.67823		7.02092	106.22853		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,044.34000	2.04434	1,624.96000	1.62496	2,044.340	2.07	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.81770	104.33848		7.02693	103.88471		1.99	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		8.34020	99.31606		8.46298	98.29738			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future		8.39938	96.84904		8.52592	95.81535			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.44376	98.51164		8.57380	97.46361			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		8.58992	101.47175		8.71259	100.28349			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future		8.64773	98.78772		8.77386	97.58185			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		8.69248	100.48370		8.82178	99.26064			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		7.08633	106.32236		7.24075	105.77105		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000	0.00000	0.01000	0.00001	0.000	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.14828	103.93609		7.31417	103.37707		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.16657	105.71895		7.34463	105.15402		3.04	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.14266	103.64245		7.33584	103.06747		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	164.13000	0.16413	240.78000	0.24078	164.130	3.36	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		8.66958	103.27608		8.79216	101.98513			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future		8.72542	100.49485		8.85137	99.18469			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.76897	102.22019		8.89799	100.89108			0.00	0	0.00
R2048	On 06/11/2014	Bond Future		8.65975	102.69841		8.78237	101.37033			208,066,978.66	2,026	31,463.00
R2048	On 05/02/2015	Bond Future		8.71672	104.29054		8.84274	102.94270			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future		8.75632	101.64550		8.88532	100.27800			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future			7.31599		102.04935		7.45981	101.44174		3.90	0.00	0	35,969.00
R207	On 05/02/2015	Bond Future			7.37832		99.99045		7.53076	99.37421		3.89	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future			7.40977		101.70623		7.57104	101.08292		3.99	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,916.93000		1.91693		1,532.73000	1.53273	1,916.930	4.05	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.40947		99.95085		7.58153	99.31637		4.18	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,570.85000		1.57085		1,246.36000	1.24636	1,570.850	4.17	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			7.47596		97.13490		7.61447	96.45994		4.81	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.53778		98.64083		7.68320	97.95618		4.72	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.56907		96.93085		7.72135	96.23788		5.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.57487		98.73241		7.73533	98.02694		5.14	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	278.82000		0.27882		375.84000	0.37584	278.820	5.46	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			8.50935		78.62669		8.63185	77.64440		11.06	6,132,881.82	78	28,814.00
R209	On 06/11/2014	Bond Future	8.50	Call	658.12000		0.65812		306.49000	0.30649	658.120	10.93	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,031.84000		2.03184		1,272.64000	1.27264	2,031.840	11.06	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,462.80000		3.46280		2,534.92000	2.53492	3,462.800	11.24	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,831.87000		3.83187		2,884.85000	2.88485	3,831.870	11.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,200.99000		4.20099		3,240.86000	3.24086	4,200.990	11.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.33000		0.00033		2.89000	0.00289	0.330	11.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.01000		0.00001		0.10000	0.00010	0.010	11.75	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000		0.00000		0.03000	0.00003	0.000	11.82	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.98	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	11.98	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	11.98	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.56360		79.84573		8.68936	78.84876		11.32	0.00	0	26.00
R209	On 07/05/2015	Bond Future			8.60282		78.06554		8.73155	77.05421		12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.63058		79.51680		8.76262	78.48700		12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	710.27000		0.71027		874.83000	0.87483	710.270	13.38	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.37211		173.37211		173.69303	173.69303			0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.08161		176.08161		176.40893	176.40893			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			132.62040		132.62040		132.57307	132.57307			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.08697		133.08697		133.03992	133.03992			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			138.08743		138.08743		138.02982	138.02982			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.48267		138.48267		138.42529	138.42529			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			8.36023		89.38611		8.48298	88.40561		9.53	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.41967		90.77188		8.54604	89.77684		9.74	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.45893		88.78162		8.58854	87.77263		10.56	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			8.60955		79.44311		8.73211	78.41395		11.58	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,763.68000		4.76368	3,750.59000	3.75059		4,763.680	12.02	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000		0.00000	0.01000	0.00001		0.000	12.55	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.66525		80.67473		8.79109	79.63027		11.86	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.70365		78.76464		8.83237	77.70504		12.92	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			21,036.15000		21,036.15000		21,036.30000	21,036.30000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.89040		4.89040		4.88360	4.88360		5.93	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.86940		4.86940		4.86250	4.86250		7.18	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future			1.70850		1.70850		1.70340	1.70340			0.00	0	13.00

**Total for Derivatives :** **758,477,638.38**      **34,666**      **3 704 848.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.46545			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.99000		105.93098		6.99000	105.87166			0.00	0	0.00

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	100.62455				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.41500	103.97409	8.41500	103.90309				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.18546				0.00	3,000,000,000	1,500,000,000.00
AA07	On 15/04/2021	Spot Bond	9.07000	102.32786	9.07000	102.25307				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.32622				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.42391				0.00	0	145,000,000.00
AB013	On 21/11/2018	Spot Bond	9.28000	100.29754	9.28000	100.22340			2,784,000,000,000.00		300,000,000	300,000,000.00
AB06	On 27/03/2015	Spot Bond	7.11000	101.07692	7.11000	101.01958				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35025				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.72500	103.25845	8.72500	103.18659				0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	128.20808	2.31000	275.55128				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.71146				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35055				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.77705				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.80715				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.82707				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.33847				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.06281				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.73637				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	90.16214	100.00000	89.50720				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	171.78231	2.05000	171.61801				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.14965	2.76000	163.98337				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.00646	2.17000	174.83755				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.52927	1.82000	184.35623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		7.92125	78.01047		7.92125	77.96161			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.92125	78.01047		7.92125	77.96161			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	100.70434			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	100.35362			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.22039			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	103.25629		7.19000	103.19597			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	100.50617			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.28000	106.77835		7.28000	106.71510			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17208			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.68000	94.41158		2.68000	107.61876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.47000	101.66964		2.47000	159.21806			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.37000	117.85839		2.37000	214.48975			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	9.41500	91.36780		9.41500	91.65516			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	103.00431			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	99.49000			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	108.60135		9.63000	108.54511			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	9.41500	111.40260		9.41500	111.31862			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.77500	90.70432		8.77500	90.64015			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.51000	110.68987		9.51000	110.60561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.80000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.94748				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.84537				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.07500	106.33544	8.07500	106.26570				0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.78000	103.60750	8.78000	103.53415				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.94000	100.56393	6.94000	100.50802				0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.77500	100.80194	8.77500	100.73101				0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.61000	95.43551	9.61000	95.36131				0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.95000	102.85347	7.95000	102.78704				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	220.74565	2.12000	279.41586				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000	127.88367	1.34000	130.61863				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.04000	130.67675	2.04000	133.17451				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00482	100.00000	0.00477				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	60.18809	100.00000	59.75173				0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.44000	103.21954	11.44000	103.12443				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.79246				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.01967	100.00000	5.97555				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.83665				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.46341				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	35.88004	100.00000	35.61706				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.74825				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.96734	11.00000	65.91078				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	22.96323	100.00000	22.79492				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77104			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84277			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73903			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76066			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77017			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.95123			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.95123			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.96248			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.96248			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.93997			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.12565			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84708			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.62521			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74771			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.76910			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.77770			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.76042			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72174			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.23500	104.11621		9.23500	104.03789			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.93578			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.59528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.01884			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.41013			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.42613			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.73894			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.74539			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15441			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.74485			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.52059			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.44819			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19994			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44628			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.09248			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.74156			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89704			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65865			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64390			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67253			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72619			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69586			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66125			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67080			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.02496		10.23000	100.94147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68016		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66559		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	117.06015		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.35500	105.07742	9.35500	104.99870		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72352		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.60369	1.75000	116.55348		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86702		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.67148		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70891		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.73025		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.68755		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12232		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31590		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.45267		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.67985		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.81896		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72599		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70830		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.74492		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.75616		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14619		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39545		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.75884		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.75884		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79845			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80140			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.85408			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79845			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.02655			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.77355			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.76437			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.07590			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.95728			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67044			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.66446			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.26141			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68070			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.99713			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70891			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67130			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67044			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.73118			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63933			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84890			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.85389			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.69411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		15.90544	100.00000	15.79013				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.57924	100.00000	15.43219				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.29455				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.42449				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.51104				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.08284				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.09095				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.10174				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.07985				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.86000		98.39507	7.86000	98.33257				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.10206				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.11825				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.67500		100.63889	8.67500	100.56809				0.00	0	2,800,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.51000		112.37370	9.51000	112.28816				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.40000		105.84327	7.40000	105.77955				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.15500		104.37810	9.15500	104.30195				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.61631	100.00000	11.53921				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.87000		105.10925	9.87000	105.02672				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		163.64096	2.72000	163.47571				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.05644				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.85499				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.89162				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.61016				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79390			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.61256			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66614			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	100.68755			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75058			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09353			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	95.14500			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	100.98984			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	91.74868			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.62000	130.43646		2.62000	296.25802			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	86.58810			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	103.00431			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.75435			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	104.26032			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	86.58810			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.29832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.19895			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	21.56961		100.00000	21.16352			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.84382			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.62764			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61907			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53681			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.82500	103.86574		8.82500	103.79184			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42998			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91715			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.23230			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.58282			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.29249			0.00	1,200,000,000	600,000,000.00
BAW19	On 05/12/2020	Spot Bond		9.35000	104.70344		9.35000	104.62504			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.52000	104.45541		7.52000	104.39188			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	31.23882		100.00000	30.82851			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.52957			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.67500	103.88367		8.67500	103.81098			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.06960	102.52435		11.06960	101.96511			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.07654	101.09374		11.07654	100.95948			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.11037	101.05044		11.11037	100.92820			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72198			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.14260	101.06207		11.14260	100.87678			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.78124	100.85220		11.78124	100.76155			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.73813			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73820			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31960		100.45742		11.31960	100.47325			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.25909		101.75899		11.25909	100.93047			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07654		101.09374		11.07654	100.95948			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.15672		101.40143		11.15672	101.08227			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.32465		97.04444		10.32465	100.73176			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70266			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69317			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69317			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	10.95933		99.73351		10.95933	100.08201			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.45000		99.98563		11.45000	99.89366			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67419			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.37500		74.06568		11.37500	97.82432			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	100.64146			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.76779		9.28000	100.60010			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.68368			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.22500		70.92272		11.22500	100.16971			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66469			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.68052			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.68052			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89584		0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65709		0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.68949		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	100.68949		0.00		0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65836		0.00		0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66726		0.00		0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.68958		0.00		0	0.00	
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50899		0.00		0	0.00	
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.54459		0.00		0	0.00	
BAYB02	On 31/03/2016	Spot Bond	14.06960	102.70693	14.06960	102.14346		0.00		0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.23812	101.33434	15.23812	101.21724		0.00		0	0.00	
BAYB04	On 31/03/2017	Spot Bond	14.11152	101.25006	14.11152	101.06637		0.00		0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.88493		0.00		0	0.00	
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.88493		0.00		0	0.00	
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.88493		0.00		0	0.00	
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.91615		0.00		0	0.00	
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.77516		0.00		0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.09693	100.00000	21.97140		0.00		0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.95494	100.00000	19.81026		0.00		0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.16123	100.00000	18.02957		0.00		0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.21064	100.00000	11.12936		0.00		0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.21064	100.00000	11.12936		0.00		0	0.00	
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.55419	100.00000	13.45593		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.74448	100.00000	11.65933				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.12717				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00818				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.31113				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.32946				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.63906	100.00000	7.58307				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.63906	100.00000	7.58307				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		99.18478	100.00000	100.00000				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		94.07216	100.00000	93.35038				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		90.34653	100.00000	89.68059				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.52999	2.02000	180.54226				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.03000		97.59723	8.03000	155.04939				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.03000		98.91143	8.03000	155.37128				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.41500		97.84568	8.41500	97.77923				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.03137				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.82500		98.49628	7.82500	98.43364				0.00	0	170,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.98505				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01188				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01310				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01719				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.02127				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03242				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.27895	100.00000	21.12467				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67810			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.76043			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.79571			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.80747			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.94859			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.13672			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		16.65558		100.00000	16.53483			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		16.65558		100.00000	16.53483			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.78673			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84487			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86072			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.22500		102.22742		8.22500	102.15915			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90825			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99256			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.87776		100.00000	14.76872			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.87776		100.00000	14.76872			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.92792			0.00	0	100,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.49598			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.53500		67.80571		8.53500	103.99936			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.13423			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.49119			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.73689			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.16247			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.34532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.15924			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.21650			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.32055			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.75303			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.45705			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		60.11961		100.00000	59.67897			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.93273			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93081			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.33107			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	96.58556			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.09972			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	100.00000		80.75221		100.00000	80.21978		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000		26.39878		100.00000	26.20739			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.77871			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.42559			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45000		99.87768		7.45000	99.81664			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.37500		108.27662		9.37500	108.19578			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.44975			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.27500		101.45654		9.27500	106.62476			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.42500		98.25225		12.42500	98.15415		1,242,500,000,000.00	100,000,000	100,000,000.00	
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.40907			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.38500		103.23611		11.38500	103.14297			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.52859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.26500	104.53518		9.26500	104.45803			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.25008			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.82500	99.16508		11.82500	99.07224			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.40272			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.13857			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62212			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.10000	97.36124		10.10000	97.28307			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.88000	119.70539		9.88000	119.61081			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.71000	116.06462		9.71000	115.97445			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.04000	115.36080		9.04000	115.27631			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44211			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.57500	101.54863		11.57500	101.45398			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.79460			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49568			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.50489			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03263			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80675			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	100.00000	22.29709		100.00000	100.00000		800,000,000,000,000.00	8,000,000,000	4,000,000,000.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08420			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.28825			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59305			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61537			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64130			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.39992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.37523			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.50572			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.68804			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.73906			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.55509			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.21306		10.11000	103.13010			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37803			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.78550		2.76000	120.66330			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		117.88378		3.14000	120.56100			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.28110		8.25000	101.21326			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.74000		128.79805		2.74000	122.82896			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.87685		2.40000	120.04648			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02737			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.65000		99.99822		8.65000	99.92846			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08522			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08614			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.70000		100.06473		8.70000	99.99453			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.70000		100.06473		8.70000	99.99453			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.75000		103.17078		8.75000	103.09837			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75636			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83071			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.25120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.25120			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47915			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76645			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25015			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32679			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.60192		9.35000	101.52625			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.60192		9.35000	101.52625			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25010			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25337			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95571			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77843			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85653			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86064			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77843			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77843			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.82481			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.60127			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18464			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71124			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71124			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71124			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07882			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.15500	102.57608		9.15500	102.50001			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85585			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09226			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08823			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13401			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.32664			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.49494			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32211			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.85729			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.06705			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.92568			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.71691			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67899			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.99684			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.66852			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93836			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70465			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.18675			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59952			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69710			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47405			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.80565			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59963			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59963			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59488			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.54473			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.15492			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.51461			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.05095			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.44721			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.06075			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.91044			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.70220			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.69500	96.70756		10.69500	98.07830			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.21500	94.54912		11.21500	94.76807			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56941			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.80866			0.00	200,000,000	100,000,000.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.66367			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.83008			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.14739		8.80500	99.83623			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	124.74980			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74476			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75755			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.80696			0.00	0	200,000,000.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.77372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06713			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06713			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	78.00598			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.84289			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56941			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	112.41743			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	112.60249			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90950			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.93177			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57260			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06067			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.87720			0.00	0	200,000,000.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.67844			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.78312			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91038			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.59134			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55667			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.92106			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.19676			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.03681			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	99.86579			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.65162			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.70902		10.55000	100.91297			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.87500	104.76656		9.87500	104.99043			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.70965			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.06173			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.01500	106.20600		12.01500	106.47317			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.14770			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.04500	106.38496		12.04500	106.21604			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.47500	105.97643		10.47500	105.82952			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.14770			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.92998			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.85797			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.79248			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.80696			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59297			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.40000	103.26069		9.40000	103.12976			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69021			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.78567			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.05638		10.55000	100.97031			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.10049		11.00000	98.35396			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01030			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.79845			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384		On 20/09/2024	Spot Bond		11.80500	102.52445	11.80500	102.36215			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond		0.00000	100.00000	0.00000	100.87326			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond		0.00000	100.00000	0.00000	100.71318			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	99.92547			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.76011			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	28.22035	100.00000	27.81464			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.14071			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond		100.00000	13.45277	100.00000	100.00000			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond		100.00000	0.15553	100.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond		7.01000	39.51700	7.01000	40.11392			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond		0.00000	100.00000	0.00000	164.51793			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		8.41500	97.84568	8.41500	141.08859			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond		8.03000	35.24561	8.03000	155.04939			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond		8.03000	35.67331	8.03000	155.37128			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond		0.00000	100.00000	0.00000	93.08843			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond		0.00000	100.00000	0.00000	93.02933			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.31960			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.31960			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.76498			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.71655			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.72612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31729				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72599				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.66274				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69609				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69182				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.69609				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.43303				0.00	80,000,000	20,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.21282				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.51051	8.87000	104.52405				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.62500	104.66647	8.62500	104.59405				0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.04000	117.06013	10.04000	116.96618				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.32000	106.72798	8.32000	106.65669				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000	106.49504	9.61000	106.41223				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.65500	107.11426	9.65500	107.03151				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.00500	95.56900	10.00500	95.49214				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.76000	96.72609	10.76000	96.64258				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.76000	94.52204	10.76000	94.44088				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.22379				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.22974				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12260				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.17990				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.48687				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.22879				0.00	0	0.00

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	100.66169			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.92000		101.10973		10.92000	103.83201			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.52840		100.00000	12.43657			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.24359		100.00000	4.20353			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		12.55128		100.00000	15.29685			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.98968			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.95000		98.80174		7.95000	97.66512		3,180,000,000,000.00	400,000,000	200,000,000.00	
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10368			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.05047			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89695			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		95.09997		100.00000	94.38672			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94821			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.33382			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.61397			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.91402			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.52921			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.27374			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.93007			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.04420			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81121			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63292			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.60000		105.35455		8.60000	105.28186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.50000	116.79915		7.50000	116.72868			0.00	0	45,000,000.00
DV22	On 07/02/2020	Spot Bond	8.31500	106.82815		8.31500	106.75723			0.00	0	1,444,000,000.00
DV23	On 27/02/2023	Spot Bond	9.05500	107.08052		9.05500	107.00325			0.00	0	4,777,000,100.00
DV24	On 18/02/2024	Spot Bond	9.10500	105.43824		9.10500	105.36172			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.42000	107.17877		9.42000	107.09837			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.82854			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.75306			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57515			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46611			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71795			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.37970			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69308			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48616			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.90500	128.66400		7.90500	128.58271			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.24811			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.86320		0.20000	136.20101			0.00	0	5,075,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	122.64920		2.04000	122.81370			0.00	0	11,010,000,000.00
EL29	On 19/11/2029	Spot Bond	2.05000	111.54121		2.05000	111.43473			0.00	0	10,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07000	111.29073		2.07000	111.18432			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14000	103.18995		2.14000	103.09059			0.00	0	2,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.50000	107.19672		9.50000	107.11564			0.00	0	0.00

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	9.35000	107.80697		9.35000	107.72536			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.81000	101.25052		9.81000	106.18213			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.04500	97.55583		10.04500	100.15328			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.19500	103.84057		10.19500	102.44426			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.41289			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.19815			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86314			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.44167			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19881			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.24249			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.31869		100.00000	61.00760			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	98.43325		100.00000	97.66823			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	82.66517		100.00000	82.14417			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.41604		3.00000	133.27804			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.30000	105.13347		11.30000	105.03929			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.71277			0.00	500,000,000	500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.67107			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.58668			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.80500	97.11968		9.80500	97.04308			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.39782			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.25967			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.57696			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.45806			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.54928			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.78632			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32905			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.38359			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.31815			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36360			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.33040			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.31214			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94000	101.87113		6.94000	101.81386			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76500	104.62911		7.76500	104.56344			0.00	0	4,918,390,000.00
ES23	On 25/01/2023	Spot Bond	8.41500	111.81768		8.41500	111.74257			0.00	0	6,082,535,500.00
ES26	On 02/04/2026	Spot Bond	8.73000	94.24446		8.73000	94.17811			0.00	0	3,228,000,000.00
ES33	On 15/09/2033	Spot Bond	9.36000	84.51518		9.48000	83.53737			0.00	0	29,000,000,000.00
ES42	On 25/04/2042	Spot Bond	9.58000	89.63253		9.58000	89.56355			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.23602			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.45259			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27802			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14402			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.60258			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.00070			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83055			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31001			0.00	0	0.00

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		12.64146	100.00000	12.54981				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.30281	100.00000	12.21361				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.82363				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.30544				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.91864				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.98191				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.22500		100.49866	9.22500	100.42440				276,750,000,000.00	30,000,000	30,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.83196				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.83189				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.93783				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	104.40036				0.00	0	80,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.19317				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	101.21293				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.10000		103.32250	10.10000	103.43996				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.02500		107.34142	11.02500	107.24704				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.80813				0.00	0	150,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.14000		131.55033	2.14000	132.30545				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.71859	2.15000	278.80132				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.96908	2.40000	110.40972				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.45000		101.89922	2.45000	159.57785				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.26000		119.72243	2.26000	217.88403				2,260,000,000,000.00	1,000,000,000	500,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.55000		106.54143	7.55000	106.47602				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80600		63.25600	7.80600	62.60774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.45600	40.50389		9.45600	39.59534			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.21819		9.69000	38.27976			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	74.33809		100.00000	73.88664			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	76.73135		100.00000	76.28781			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.43749			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85153			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73910			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81004			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.14023		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.14023		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79845			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	100.76181			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91562			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	100.78567			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.11269		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	100.83418			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	101.02310			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99353			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	17.97459		100.09221	17.84274			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71488			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.54284			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94632			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.35012			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79265			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	100.80133			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73300			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74732			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97240			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	58.41482		13.22500	58.35221			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69352			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69438			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01563			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72513			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	95.48506		3.63500	98.68043			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75584			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75584			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.49373			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56941			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.79310			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69695			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.04023			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.81291			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.56222			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.01874			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92498			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93007			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74049			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91990			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68925			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.74732			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.74732			0.00	0	0.00

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	100.78678			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.46434			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.48932			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68758			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31738			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.78823			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29861			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66957			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27739			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27814			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15340			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13933			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15340			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13876			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.77299			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.13133		8.75000	101.87552			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.57835			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.74652		100.00000	11.63564			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.72355		100.00000	10.62233			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.46956			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.30972		100.00000	1.28945			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.49780			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.79521			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02864			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91472			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.38000	117.34431		3.38000	122.04943			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80475			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81253			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.36000	108.36251		3.36000	122.20747			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.38000	105.71026		3.38000	122.04943			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.66000	102.20592		2.66000	126.90242			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.73000	101.42914		2.73000	134.07296			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90376			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70441			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79960			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67836			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92740			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89462			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76693			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76608			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.86964			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76033			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.93578		100.00000	9.86295			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	24.05841		100.00000	23.88207			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	57.24238		100.00000	56.70790			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	18.01229		100.00000	17.84227			0.00	0	0.00

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 14/03/2015	Spot Bond	4.80000	150.27196		4.80000	150.09533			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57018			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.23044			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20866			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.43022			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.43061			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.47829			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.22299			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.53674		2.11800	101.21241			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000	101.75019		2.46000	133.40083			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00948			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.11145		10.38000	100.02785			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.11145		10.38000	100.02785			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	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.08218			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000	99.27191		2.60000	107.67008			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.57000	207.88381		2.57000	208.48334			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000	108.35226		2.57000	108.24426			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36115			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.60000	207.00077		2.60000	207.60032			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.27368			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	109.61239		2.49000	109.50385			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.66000	106.63976		2.66000	106.53271			0.00	0	0.00



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	100.51292			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	48.62100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41594			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.76500		105.07669		2.76500	104.57709			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.72000		112.86941		2.72000	258.61277			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.77000		110.56006		2.77000	256.79952			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		124.97747		2.66000	268.60026			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.62355		2.16000	278.59684			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		122.99731		2.88000	264.33982			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.51000		102.23946		2.51000	129.14568			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94004			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.04000		133.30167		2.04000	129.10247			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08909			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36609			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.72948			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.44000		107.68269		2.44000	107.57650			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.01201		104.97509	18.86651			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.13170		101.07593	22.96052			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.48558		100.44759	15.37162			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.53024		100.76967	21.37135			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	2.09000		116.77143		2.09000	116.65946			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.35000	97.30214		2.35000	110.91662			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.60131			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000	97.03530		2.38000	110.61216			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.36147			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000	127.74042		2.36000	347.84857			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.61357			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.25916			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	101.82638		6.62000	101.77236			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.68000	101.46630		7.68000	101.40295			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03500	102.14747		8.03500	102.08081		1,607,000,000,000.00		200,000,000	330,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.21500	107.13779		8.21500	107.06673			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.71500	105.17127		8.71500	105.09816		52,290,000,000,000.00		6,000,000,000	4,693,780,000.00
FRX20	On 01/10/2020	Spot Bond	8.93000	99.79852		8.93000	99.72668			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.49500	91.29908		9.49500	91.22893			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.54000	111.80421		9.54000	111.71883			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.85000	99.60452		9.85000	98.16210			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.20000	96.19314		10.20000	96.11515			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.18000	79.90456		10.18000	79.83920			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.60908			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.63080			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.63947			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.66110			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.69575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.72172			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.83414			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	101.20478			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.25782			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.27025			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.30562			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.35872			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.40296			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.59751			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.44950			0.00	0	1,500,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63592			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.02500		101.40203		9.02500	101.32829			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.37656			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94916			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	99.94107			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.93983			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.93745			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.93449			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.93039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97653			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.19330			0.00	0	8,030,800.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.18508			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.96443			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.13293			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.90668			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.39766			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.61221			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.12600			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.53202			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.75767			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.92871			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.39436			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.82376			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.80480			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.80236			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.50155			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33241			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	100.00000		85.91631	100.00000	80.21978				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.08445			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.57821	101.00405		7.57821	97.09204			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	100.08822			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.57802	100.55344		8.57802	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	100.09308			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.02812	100.56220		9.02812	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	100.09900			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	100.15002			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20815			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21528			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69416			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.05500	103.58629		9.05500	103.51153			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.13000	109.64295		8.13000	109.57175			14,155,143,000,000.00	1,741,100,000	3,822,200,000.00
HWAY23	On 07/12/2023	Spot Bond		1.96000	131.54035		1.96000	282.72117			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.97000	134.35319		1.97000	288.76660			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.44000	100.49786		9.44000	100.42232			0.00	0	3,933,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.38000	101.00625		9.38000	100.93079			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	85.84906		100.00000	85.24590			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.40699		100.00000	22.24276			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	56.53942		100.00000	56.12951			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.01920		100.00000	26.82332		40,000,000,000,000.00	400,000,000	100,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.82847		100.00000	15.71372			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	87.22800		100.00000	86.61517			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	117.42493		1.74000	117.31576			391,500,000,000.00	225,000,000	07,754,600,000.00
I2038	On 31/01/2038	Spot Bond	1.84000	123.53643		1.84000	123.42059			432,400,000,000.00	235,000,000	95,421,726,700.00
I2046	On 31/03/2046	Spot Bond	1.89000	123.23444		1.89000	123.11817			3,420,900,000,000.00	1,810,000,000	49,293,361,200.00
I2050	On 31/12/2050	Spot Bond	1.93000	131.78158		1.93000	131.65705			434,250,000,000.00	225,000,000	23,637,698,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.44000	102.33802		7.44000	102.27717			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39099			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30789			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.25000	102.70298		8.25000	102.63420			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.92500	107.16773		7.92500	107.09873			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.07000	101.88447		8.07000	101.81877			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.81680			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.80598			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000	101.56634		1.50000	130.16104			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000	104.94341		2.11000	132.56548			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66665			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	8.04500	102.71386	8.04500	102.64711				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.13448				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.83128				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.63387				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.65500	100.53627	8.65500	100.46648				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.67500	96.15034	8.67500	96.08379				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.98600				0.00	500,000,000	500,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.12500	98.17018	8.12500	98.10576				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.14500	101.92626	9.14500	101.82883				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.87346				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.86973				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.66685	7.90000	100.60329				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.43500	100.88939	8.43500	100.82146				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.85547				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.37833				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.69500	103.42362	7.69500	103.35999				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.39500	104.65010	8.39500	104.57998				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.50500	106.51617	9.50500	106.43556				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.48617				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.99997				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.90860				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	99.90666				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	99.90459				0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00579	100.00000	0.00575				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12732				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.03670				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.75000		98.23275	8.75000	98.16343				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.11373	5.00000	100.07356				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.11373	5.00000	100.07356				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.18795	5.00000	101.14722				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.10860	5.00000	100.06786				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.47155	4.00000	100.43859				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		102.20039	4.00000	100.07619				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		32.33341	100.00000	32.03150				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.09585	100.00000	31.79618				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.09585	100.00000	31.79618				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.22698	9.20000	105.14900				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.58031				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.58031				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.57700				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.10528	100.00000	8.04588				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.24798				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.55750				0.00	0	0.00
IM1003	On 26/01/2015	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.00000		100.98872	9.00000	100.91654				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.16057				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.22898	100.00000	10.15482				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		57.24238	100.00000	56.70790				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		8.85688	100.00000	12.99194				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		99.35364	100.00000	98.56092				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		97.52343	100.00000	96.75955				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		94.10052	100.00000	99.17356				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		97.85523	100.00000	97.07447				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.25000		99.98288	6.25000	99.88028				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.86320	6.25000	99.76085				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.73972	6.35000	99.63599				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.61872	6.35000	99.51524				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.35000		99.49801	6.35000	99.39478				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.25167	6.40000	99.14814				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.64038	6.45000	98.53733				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.52017	6.45000	98.41737				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.28063	6.45000	98.17832				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.62532				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06960		101.96666	11.06960	101.56080				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06960		100.72930	11.06960	100.66633				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.77319				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.28497				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75888			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.42265		6.50000	100.36971			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77715			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.44103			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.79944			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20924			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.74732			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.37762			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58476			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58528			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44265			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32659			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21987			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20617			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	105.39172			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.69425			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.14385			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.15914			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68055			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.65836			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02363			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.26425			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.75797			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	102.05813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000		82.39278	100.00000	81.83857				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.40769				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.22927				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.23223				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.76000		100.41868	8.76000	100.34775				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.48295				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.49417				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	100.50168				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18246				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.19177				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.53627				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.30000		104.40005	9.30000	104.32271				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.78731				0.00	840,000,000	420,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.61500		103.72170	8.61500	103.64922				0.00	0	2,030,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.37348				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.29871				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.67034				0.00	2,000,000,000	1,300,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.51336				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.78659				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.62000		104.83277	8.62000	104.76028				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.43312				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.12499				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000		97.75983	3.20000	125.90682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.63000	140.02015		3.63000	139.86826			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52342			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.25793			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.17305			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.99967			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.59724			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	97.00950		3.74000	97.74988			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	96.92863		3.74000	104.13274			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.07559			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.75989			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.27500	109.84104		10.27500	109.75136			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.99552			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000	138.48328		3.73000	138.33195			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	98.91599		100.00000	99.72677			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	99.18479		100.00000	99.88924			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	98.85003		100.00000	98.06551			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	97.01284		100.00000	96.25690			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19982			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	6.25000	99.94866		6.25000	99.84613			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	99.33811		6.40000	99.23440			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	99.21714		6.40000	99.11368			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.72643		6.45000	98.62319			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000	98.60601		6.45000	98.50302			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000	98.48588		6.45000	98.24650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA506	On 05/02/2015	Spot Bond	100.00000		78.32618	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.61074			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.45194			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.28508			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35651			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25261			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.40374			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.10100			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.22965			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23113			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23410			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22074			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08391			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90197			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.75005			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.41820			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.12826			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.11701			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.44966			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.27852			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.99996			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.91277			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.69794			0.00	0	0.00

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	100.51865			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.53160			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.53159			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.99500		101.66977		8.99500	103.61525			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.63767		100.00000	12.49565			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.78841		100.00000	9.65985			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.13474			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.17000		101.04523		9.17000	103.20254			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89978			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.44059			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.77084			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.59752			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		97.29479		100.00000	96.54057			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.87764			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		82.03032		100.00000	81.48946			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.91447			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		38.55012		100.00000	38.27063			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.58566			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		95.30026		100.00000	94.55959			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		93.36277		100.00000	92.66255			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		99.45946		100.00000	98.65952			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		85.07124		100.00000	84.51883			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		97.87234		100.00000	98.71794			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		89.05859		100.00000	88.42094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85024			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.88090			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.02698			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	101.25880			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.13373			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.41000		139.65757		8.41000	139.56382			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82999			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68864			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.76371			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10328			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.78213			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.86157			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.70500		99.02283		8.70500	98.95407			0.00	0	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.77500		74.45942		8.77500	97.12209			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.27500		101.33309		9.27500	101.25822		10,759,000,000,000.00	1,160,000,000	580,000,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.19299			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.94000		104.74388		9.94000	104.66062			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29816			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.34188			0.00	0	400,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.42648			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.52763			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

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	99.41982			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.21575			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.66896			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26131			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.93945			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.94638			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66469			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29647			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.88883			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.39349			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74055			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.10536			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30807			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.39761			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.16204			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	105.64663			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.40877			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.47134			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50547			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		97.25140	100.00000	96.49947				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.70451	100.00000	35.44281				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		86.66667	100.00000	86.05201				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		16.42807	100.00000	16.21229				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		9.04089	100.00000	8.83883				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.57500		101.94629	8.57500	101.87577				0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.46500		101.89671	8.46500	101.82711				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.88183				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.82372				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.21445				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.36350				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.16355				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.26491				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.86000		101.80034	7.86000	101.73568				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.64500		105.27034	8.64500	105.19773				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.42500		106.07960	9.42500	105.99999				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500		103.73167	6.41500	103.67747			9,263,260,000,000.00	1,444,000,000	2,244,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.63511				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.65678				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.44500		104.03517	9.44500	104.08245				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59000		101.73622	7.59000	101.67344				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.19333				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.78500		103.56207	8.78500	103.48911				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.77811			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.30000	106.39731		9.30000	104.63767			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.06129		100.00000	14.95090			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.46552			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.48500	103.44089		8.48500	103.37045			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.54000	103.91393		7.54000	103.85125			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.47500	106.82835		8.47500	106.75609		5,981,570,250,000.00		705,790,000	2,915,790,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.28614		100.89771	7.23288			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.38046		100.61875	7.32665			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	101.43088			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.44040			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.55680			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.69233			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.70635		100.00000	0.70123			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.70635		100.00000	0.70123			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.87000	100.14274		8.87000	100.07192			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.65711		7.59000	100.59601			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.96500	103.46261		8.96500	103.38867		1,793,000,000,000.00		200,000,000	350,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.95173			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.75000		104.00433		8.75000	103.93054			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.29343			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.20500		104.25801		9.20500	104.18028			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.46208			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.11000		104.00089		9.11000	103.87370			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.33566			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.52968			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19272			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.21966			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60682			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54968			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.59323			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14000		104.07943		7.14000	104.01894			1,812,132,000,000.00	253,800,000	796,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.05689			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.47500		112.91906		8.47500	112.84142			1,591,605,000,000.00	187,800,000	1,617,800,000.00
NBK4	On 28/10/2024	Spot Bond	10.58500		36.55258		10.58500	36.52237			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34000		101.29559		7.34000	101.23658			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32290			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.08962			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.86000		102.82595		7.86000	102.76028			3,144,000,000,000.00	400,000,000	2,050,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63667			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.73524			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.26298			0.00	0	0.00

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	100.37677		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.19918		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.15863		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.57149		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08035		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	99.94072		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.89991		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.89828		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.59677		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.52895		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.68492		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65027		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.10454		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62901		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62164		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.62121		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.86948		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.71318		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.75500	106.18252	9.75500	106.41583		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.70891		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.79000	104.92714	9.79000	105.28669		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.71318		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.64306		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.68254			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.72001			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.72855			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13000		103.17517		8.13000	103.10705			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.93200			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	103.14068			0.00	190,000,000	190,000,000.00
NED15	On 08/04/2024	Spot Bond	9.85500		104.18779		9.85500	104.24485		1,971,000,000,000.00	200,000,000	200,000,000	200,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.28849			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.23708			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32310			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.87500		116.52749		11.87500	116.41796			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.82550			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.73396			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		169.67023		2.17000	169.50644			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	100.00000		2.10765		100.00000	100.00000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.49500		106.21191		8.49500	106.13990			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82604			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12500		107.53694		9.12500	107.45787			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27512			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36247			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.20649			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.24943			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.22369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.32500	107.54296		9.32500	108.87645			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24948			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.27517			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.25801			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52500	107.54922		9.52500	107.46671			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30956			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.29232			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.30091			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.61788			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.51343			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.32664			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.33500	118.31274		8.33500	118.23358			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.15000	117.20444		9.15000	117.11899			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	175.20013		2.06500	175.03250			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.86000	122.96019		9.86000	122.86323			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.56782			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.16288			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.43185			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71733			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96002			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.21176			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.37695			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.71966			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.07384		100.00000	17.94281			0.00	0	0.00

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		55.31259	100.00000	54.91157				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.43000		101.41090	7.43000	101.35027				0.00	0	10,797,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.96130	100.00000	25.77308				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		85.62496	100.00000	85.04380				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.44603				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.01878				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.00531				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.89423				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.39353				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.70507				0.00	0	20,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.68729				0.00	40,000,000	20,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.06633				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.40000		105.30768	9.40000	105.16879				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94529				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94364				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94290				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94125				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.93416				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.93251				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.85205				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.83000		42.46842	7.83000	42.44169				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.44000		107.52088	6.44000	107.46443			1,263,636,620,904,000.00	96,216,866,600	15,148,333,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.65000	94.38119		6.65000	94.33004			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.75000	113.30284		6.75000	113.24054		1,525,041,000,000,000.00	25,932,000,000	35,062,666,700.00	
R159P	On 15/09/2016	Spot Bond	6.58000	88.51748		6.58000	88.47000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.89000	123.81164		8.01000	122.68628		0,920,333,603,000,000.00	84,072,700,000	35,710,448,300.00	
R187P	On 21/12/2026	Spot Bond	7.75000	39.69838		7.75000	39.67365			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.67000	37.16636		7.67000	37.14343			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000	289.31400		1.66000	289.04670		22,996,976,000,000.00	13,853,600,000	21,851,440,300.00	
R201	On 21/12/2014	Spot Bond	5.75500	103.47765		5.90000	103.40554		17,265,000,000,000.00	3,000,000,000	8,396,694,300.00	
R202	On 07/12/2033	Spot Bond	1.77000	234.04546		1.77000	233.82714		78,967,488,000,000.00	44,614,400,000	48,706,835,000.00	
R2023	On 28/02/2023	Spot Bond	7.67500	101.66047		7.80500	100.80772		1,779,137,912,500,000.00	31,809,500,000	54,433,500,000.00	
R203	On 15/09/2017	Spot Bond	6.76000	104.79066		6.92500	104.29668		2,253,162,080,000,000.00	33,308,000,000	27,519,920,000.00	
R2030	On 31/01/2030	Spot Bond	8.45000	98.07295		8.45000	98.00679		1,111,793,540,000,000.00	31,573,200,000	67,429,200,000.00	
R2032	On 31/03/2032	Spot Bond	8.61000	97.38219		8.61000	97.31456		1,319,826,900,000,000.00	53,290,000,000	72,905,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.70000	100.05649		8.70000	99.98704		708,180,000,000,000.00	81,400,000,000	05,145,500,000.00	
R204	On 21/12/2018	Spot Bond	7.07500	106.06030		7.22500	105.45836		1,931,298,125,000,000.00	72,975,000,000	33,004,512,900.00	
R2044	On 31/01/2044	Spot Bond	8.78000	101.75491		8.78000	101.68366		1,015,846,000,000,000.00	15,700,000,000	05,450,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.77000	101.14255		8.77000	101.07063		2,257,038,430,000,000.00	57,359,000,000	77,300,398,500.00	
R207	On 15/01/2020	Spot Bond	7.30500	101.79782		7.44500	101.14183		2,374,731,100,233,000.00	25,082,970,600	23,747,270,600.00	
R208	On 31/03/2021	Spot Bond	7.46500	96.89547		7.60000	96.17479		2,107,017,152,000,000.00	82,252,800,000	69,885,735,700.00	
R209	On 31/03/2036	Spot Bond	8.50000	78.43293		8.62000	77.41483		1,736,218,500,000,000.00	04,261,000,000	91,197,850,000.00	
R210	On 31/03/2028	Spot Bond	1.75000	172.94133		1.73000	173.17537		420,000,000,000.00	240,000,000	29,923,637,500.00	
R211	On 31/01/2017	Spot Bond	0.80000	132.29080		0.80000	132.17789		35,852,000,000,000.00	44,815,000,000	82,742,975,500.00	
R212	On 31/01/2022	Spot Bond	1.54000	137.74424		1.54000	137.61842		7,761,600,000,000.00	5,040,000,000	74,448,707,900.00	
R213	On 28/02/2031	Spot Bond	8.35000	89.16578		8.47000	88.14422		2,988,027,460,000,000.00	57,847,600,000	08,759,398,900.00	



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	8.72000		78.23746		8.72000	78.18214			3,344,203,061,488,000.00	83,509,525,400	04,877,125,400.00
R227C	On 15/03/2015	Spot Bond	6.81000		97.47216		6.81000	97.41901			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.65000		94.38119		6.65000	94.33004			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.57000		91.44195		6.57000	91.39298			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.58000		88.51748		6.58000	88.47000			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90500		99.11805		5.90500	99.07039			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.72000		95.79303		6.72000	95.74115			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.59000		92.81324		6.59000	92.76392			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.57000		89.88131		6.57000	89.83370			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.63000		86.91400		6.63000	86.86754			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.90000		83.54497		6.90000	83.49853			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.95000		80.63594		6.95000	80.59080			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.23000		77.16251		7.23000	77.11761			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.21000		74.53009		7.21000	74.48683			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.19000		72.00138		7.19000	71.95970			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.18000		69.53732		7.18000	69.49712			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.40500		66.30910		7.40500	66.26959			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.38500		64.01755		7.38500	63.97951			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.52000		61.20582		7.52000	61.16880			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.49000		59.10996		7.49000	59.07434			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.46000		57.10240		7.46000	57.06812			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.43000		55.17899		7.43000	55.14600			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.39000		53.38032		7.39000	53.34858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	7.35000	51.66024		7.35000	51.62969			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.95000	47.12620		7.95000	47.09609			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.91000	45.50190		7.91000	45.47298			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.87000	43.95052		7.87000	43.92273			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.83000	42.46842		7.83000	42.44169			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.79000	41.05213		7.79000	41.02642			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.75000	39.69838		7.75000	39.67365			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.71000	38.40410		7.71000	38.38029			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.67000	37.16636		7.67000	37.14343			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23944			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44945			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.29030			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.17393			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.91020		100.00000	18.53272			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.65267		100.00000	8.58993			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.61491		100.00000	23.44183			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80044			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91836			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33059			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54950			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.16470			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.69739			0.00	0	600,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.22118			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.68631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94819			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01223			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.18330			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.00019			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.39370			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08293			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.92996			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.83884			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	80.33433			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.48339			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.85284			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76890			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.32554			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.98289			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.90957		12.35000	104.80712			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.74214		100.00000	15.62800			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01836			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92934			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.58535			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.04624		100.00000	4.01658			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.01392		100.00000	21.85431			0.00	0	0.00

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		40.56453	100.00000	40.27044				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.94173	100.00000	11.85515				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.91660	100.00000	25.72870				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	107.15689				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	76.44373				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.90000		105.34729	8.90000	105.27172				0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.05500		106.37675	9.05500	106.29956				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.70000		90.09573	9.70000	107.92845				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.48491				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.95000		109.96773	7.95000	109.89786				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.36766				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.97500		105.70608	8.97500	105.63003			3,833,761,000,000.00	427,160,000	427,160,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.04048				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.20269				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.87161				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.99960				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.99987				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.09000		105.48087	7.09000	105.42097				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.72500		99.43339	8.72500	99.36343				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.90000		106.23556	7.90000	106.16737				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.18326	7.96000	106.11461				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.69000		106.41891	7.69000	106.35239				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.32500		100.75342	8.32500	100.68533				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.83500		106.29225	7.83500	106.22458				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		8.11000	106.05271		8.11000	105.98287			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.80779			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45188			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.97500	103.20283		7.97500	103.13597			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58091			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.67811			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.60435			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.75000	110.58169		8.75000	110.50409			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.91000	105.44532		9.91000	105.36221			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.58983			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.52098			0.00	0	2,700,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46868			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.65175			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.32500	105.78765		8.32500	105.71734			0.00	0	1,460,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	15.03020		100.00000	14.93117			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.34500	106.65760		9.34500	106.57822			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.18724			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.85500	102.61974		8.85500	102.54688			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.71000	99.76868		8.71000	99.69936			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.83470			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.66000	132.69481		9.66000	104.46085			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.70269			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.72164			0.00	0	0.00

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	9.81000	108.90012		9.81000	102.76886			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.30000	100.26008		9.30000	100.18581			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.75000	109.17805		7.75000	109.11040			0.00	0	530,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	129.33895		2.19000	277.98449			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.44500	102.93508		1.44500	130.31812			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.30000			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	100.27095			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.87776		100.00000	14.76872			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.25698		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000	114.70377		2.07000	128.54698			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.42265		6.50000	100.36971			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.17509			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54660			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.44861			0.00	700,000,000	1,480,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.95500	102.36939		8.95500	102.29591			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.78233			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56775			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.67899			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.86691	100.00000	15.75188				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.89731				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		63.24464	100.00000	62.65412				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.79201				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.46200	100.00000	22.29736				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.31448	100.00000	33.00001				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.54709	100.00000	24.31788				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.26500		103.50832	9.26500	103.37892				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.08945				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.43944				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.00000		104.59140	8.00000	104.52454				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.82500		100.94930	8.82500	101.23568				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.27500		100.87935	8.27500	100.81158				0.00	0	2,750,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.31065				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.52292				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.82154				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.78894				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.81007				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.85744				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.02500		105.62423	8.02500	105.55614				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.19582				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.48022				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.16548				0.00	0	0.00

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		9.15000	95.62844		9.15000	95.55796			0.00	0	810,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18021			0.00	75,000,000	25,000,000.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64421			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.93874			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.20800	88.76583		9.20800	88.69999			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.70000	91.04538		8.70000	90.98150			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.14500	103.26322		7.14500	103.20327			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.70500	96.03109		8.70500	95.96441			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80028			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.10500	101.30899		8.10500	101.24231			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49000	109.19594		2.49000	109.50385			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.17500	101.25489		8.17500	102.10826			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.61044			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.61000	109.94679		9.61000	109.86223			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.03222			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.70000	79.16918		9.70000	79.10707			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.01412			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.71449			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.16001			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.65486			0.00	75,000,000	25,000,000.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.17862			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.12522		0.00000	98.16550			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.57026			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.43042			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	99.46731			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.41595			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.34571			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.20206			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.19944			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	99.91367			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.91654			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81008			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.70699			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.70652			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.48048			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.58640			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.56827			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.56850			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.46567			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.90000	105.85428		6.90000	105.79512			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.62000	103.31082		8.62000	103.23899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		99.45504	100.00000	99.72678		0.00		0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		43.13810	100.00000	42.82534		0.00		0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.07583		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.82085		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.03781		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.14758		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.61347		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.64384		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.50929		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.29912		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.92931		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	8.00000		103.25400	8.00000	103.18799		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.07995		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.08207		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.13037	7.83000	102.06644		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.07879		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.08143		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.07430		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.07879		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.08143		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.55240	7.16000	101.89106		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.08661		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.08619		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.09630			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.09493			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.13586			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13122			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07868			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08207			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.37290		8.73000	102.25412			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07837			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08143			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.69500		95.07708		8.69500	100.56559			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	105.79267			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.09079			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08682			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08566			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.39919			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09609			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09567			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.95188			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12863			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12904			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	109.94126			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.57147			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.59043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A3		On 21/08/2019	Spot Bond	9.04500	102.98503	9.04500	101.27793			0.00	0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.63968			0.00	0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.70024			0.00	0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.94549			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08290			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	5.89831	101.06155	5.85514			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	100.25759			0.00	0	0.00
THE8B1		On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.08788			0.00	0	0.00
THE8C1		On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.09209			0.00	0	0.00
THE8D1		On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.13628			0.00	0	0.00
THE9A1		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41837			0.00	0	0.00
THE9A2		On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.08127			0.00	0	0.00
THE9A3		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08235			0.00	0	0.00
THE9A5		On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.08127			0.00	0	0.00
THE9A6		On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.08235			0.00	0	0.00
THE9A7		On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.08290			0.00	0	0.00
THE9A8		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08062			0.00	0	0.00
THE9A9		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08235			0.00	0	0.00
THE9B1		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08832			0.00	0	0.00
THE9B2		On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.08832			0.00	0	0.00
THE9B3		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08832			0.00	0	0.00
THE9C1		On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.09699			0.00	0	0.00
THE9C2		On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.09916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09645			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.13964			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.14233			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14126			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.34000		102.15903		7.34000	102.09870			0.00	0	1,735,100,000.00
TL20	On 22/02/2020	Spot Bond	9.44500		90.08625		9.44500	89.98889			0.00	0	2,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.82500		107.96457		7.82500	107.89703			0.00	0	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.28000		106.58101		9.28000	106.50092			1,856,000,000,000.00	200,000,000	18,050,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.04384		100.00000	1.03410			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.55500		107.13287		9.55500	112.43361			8,599,500,000,000.00	900,000,000	7,400,000,000.00
TN25	On 19/08/2025	Spot Bond	9.74000		100.17196		9.74000	100.09433			0.00	0	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond	9.76000		97.73484		9.76000	97.65895			0.00	0	4,745,110,000.00
TN30	On 09/10/2030	Spot Bond	10.21000		108.42921		10.21000	102.68353			0.00	0	5,600,000,000.00
TN40	On 01/10/2040	Spot Bond	10.70000		101.44887		10.70000	100.86855			0.00	0	10,900,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.33726			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.33380			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.43727			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.47360			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.47734			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.65665			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.02850			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.46474			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.35889			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.36618			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27856			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.29813			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298		10.00000	99.81278			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725		100.00000	9.82088			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.78898			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.83604			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.86215			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01326			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.33427			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.51108		100.00000	11.35988			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.68006			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.46271			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.51333			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.00667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.93955			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.53915			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.32443			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.08392			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.84622			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.12784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	95.85651			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.68750			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.19630			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.02642			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.72130			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.39645			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.11627			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.44107			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.83706			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.36188			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.40621		100.00000	14.30176			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		98.93617		100.00000	97.38219			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23488			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.16178			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.12552			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		57.26209		100.00000	55.98233			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.17466			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.75380			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.56021			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.48687			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	100.00000		80.93126		100.00000	80.39648		850,000,000,000,000.00	8,500,000,000	4,900,000,000.00	
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.25703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.50155			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.13429			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.50637			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.00000		109.68776		9.00000	109.60776			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	100.47568			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.51027			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.55060			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.60094			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.60311			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.51955			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53313			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14000		113.01346		7.14000	112.94885			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000		242.49384		1.29000	242.27723			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.76000		104.97476		6.76000	104.91787			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.42500		107.35159		7.42500	107.28780			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.78000		108.33696		7.78000	108.26956			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07000		107.82163		8.07000	107.75211			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.14000		108.02317		8.14000	107.95292			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.39000		95.83326		6.39000	95.78413			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.32000		94.09602		6.32000	94.04777			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91500		99.45203		5.91500	99.40397			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.39000		95.81688		6.39000	95.76776			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.17000	70.68270		7.17000	70.64145			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	50.66910		100.00000	50.38125			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.81979		100.00000	26.66743			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>42,621,833,820,375,000.00</b>	<b>13,397,812,600</b>	<b>42 272 088 700.00</b>
<b>Grand Total:</b>										<b>42,621,834,578,852,600.00</b>	<b>13,397,847,266</b>	<b>42 275 793 548.00</b>