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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/12/2014

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 03/12/2014	Any day expiry		11.21730	11.21730		11.12260	11.12260		11.75	0.00	0	0.00
\$ / R	On 04/12/2014	Any day expiry		11.21900	11.21900		11.12260	11.12260		11.38	0.00	0	0.00
\$ / R	On 08/12/2014	Any day expiry		11.22240	11.22240		11.12770	11.12770		10.29	0.00	0	0.00
\$ / R	On 08/12/2014	Any day expiry	11.02	Put	8.06950	0.00807	31.52780	0.03153	8.070	12.39	0.00	0	1,500.00
\$ / R	On 10/12/2014	Any day expiry		11.22580	11.22580		11.13110	11.13110		10.92	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.22750	11.22750		11.13280	11.13280		11.05	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.22930	11.22930		11.13480	11.13480		11.16	491,607,524.70	43,779	912,901.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00000	0.00000	0.01030	0.00001	0.000	15.65	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.00000	0.00000	0.01350	0.00001	0.000	16.62	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.00000	0.00000	0.01750	0.00002	0.000	17.56	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.00010	0.00000	0.01900	0.00002	0.000	17.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.00160	0.00000	0.02100	0.00002	0.002	18.17	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,129.30940	1.12931	1,034.83370	1.03483	1,129.309	18.44	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.00940	0.00001	0.03370	0.00003	0.009	18.44	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	929.37410	0.92937	834.98280	0.83498	929.374	17.64	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.10370	0.00010	0.25560	0.00026	0.104	17.38	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	0.11280	0.00011	0.27790	0.00028	0.113	17.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	0.12270	0.00012	0.30200	0.00030	0.123	17.26	0.00	0	2,490.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	0.14510	0.00015	0.35670	0.00036	0.145	17.13	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	0.17150	0.00017	0.42110	0.00042	0.171	17.01	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	0.23960	0.00024	0.58600	0.00059	0.240	16.76	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	0.26040	0.00026	0.63630	0.00064	0.260	16.69	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	0.36320	0.00036	0.88280	0.00088	0.363	16.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	0.39460	0.00039	0.95780	0.00096	0.395	16.38	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	0.46570	0.00047	1.12660	0.00113	0.466	16.25	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	0.59660	0.00060	1.43530	0.00144	0.597	16.06	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	0.89930	0.00090	2.13990	0.00214	0.899	15.75	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	1.14840	0.00115	2.71960	0.00272	1.148	15.56	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	2.01950	0.00202	4.70840	0.00471	2.019	15.12	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	501.83570	0.50184	410.72710	0.41073	501.836	14.90	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	492.03500	0.49203	401.19530	0.40120	492.035	14.83	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	452.99760	0.45300	363.43390	0.36343	452.998	14.54	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	433.59580	0.43360	344.80730	0.34481	433.596	14.40	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	4.62920	0.00463	10.76700	0.01077	4.629	14.33	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	4.98760	0.00499	11.57920	0.01158	4.988	14.26	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	376.00900	0.37601	290.21850	0.29022	376.009	13.97	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	338.29340	0.33829	255.17070	0.25517	338.293	13.68	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	11.17460	0.01117	24.96630	0.02497	11.175	13.46	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	12.00660	0.01201	26.68840	0.02669	12.007	13.39	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	12.89650	0.01290	28.51320	0.02851	12.897	13.32	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	283.14820	0.28315	205.24520	0.20525	283.148	13.25	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	247.64800	0.24765	174.13900	0.17414	247.648	12.96	0.00	0	30,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	18.34800	0.01835	39.33900	0.03934	18.348	12.96	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	213.46290	0.21346	145.12530	0.14513	213.463	12.67	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	196.95740	0.19696	131.49590	0.13150	196.957	12.53	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	173.04950	0.17305	112.24770	0.11225	173.050	12.31	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	36.02880	0.03603	71.36680	0.07137	36.029	12.24	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	142.99190	0.14299	88.98010	0.08898	142.992	12.02	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	128.84400	0.12884	78.42940	0.07843	128.844	11.88	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	96.40090	0.09640	59.54180	0.05954	96.401	11.52	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	67.10090	0.06710	124.74180	0.12474	67.101	11.52	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	68.63460	0.06863	44.65390	0.04465	68.635	11.16	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	64.72690	0.06473	42.10270	0.04210	64.727	11.23	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	47.92560	0.04793	31.19710	0.03120	47.926	11.62	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	39.81500	0.03982	25.95960	0.02596	39.815	11.85	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	29.04070	0.02904	19.00940	0.01901	29.041	12.24	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	27.24250	0.02724	17.84920	0.01785	27.243	12.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	284.95180	0.28495	374.62700	0.37463	284.952	13.09	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	6.95230	0.00695	4.63120	0.00463	6.952	13.94	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	6.10630	0.00611	4.06970	0.00407	6.106	14.10	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	5.72360	0.00572	3.81520	0.00382	5.724	14.17	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	2.83580	0.00284	2.01960	0.00202	2.836	15.03	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	2.35060	0.00235	1.74580	0.00175	2.351	15.26	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	1.54810	0.00155	1.20350	0.00120	1.548	16.04	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.28420	0.00128	1.00810	0.00101	1.284	16.46	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	1.07260	0.00107	0.84930	0.00085	1.073	16.88	0.00	0	500.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	1.02650	0.00103	0.81440	0.00081	1.027	16.98	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.82900	0.00083	0.66380	0.00066	0.829	17.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	771.52900	0.77153	865.86380	0.86586	771.529	17.50	0.00	0	397.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.79530	0.00080	0.63780	0.00064	0.795	17.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.55700	0.00056	0.45230	0.00045	0.557	18.55	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.28900	0.00029	0.22780	0.00023	0.289	20.54	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.28020	0.00028	0.21840	0.00022	0.280	20.64	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.02790	0.00003	0.01950	0.00002	0.028	26.54	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.02380	0.00002	0.01650	0.00002	0.024	27.03	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.01520	0.00002	0.01050	0.00001	0.015	28.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.01450	0.00001	0.01000	0.00001	0.015	28.65	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.18710	0.00019	0.10210	0.00010	0.187	55.03	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.23530	11.23530	11.14080	11.14080		10.83	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	5.83880	0.00584	12.26330	0.01226	5.839	13.40	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	162.29140	0.16229	105.27220	0.10527	162.291	11.57	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	55.84920	0.05585	98.14580	0.09815	55.849	11.40	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.48950	0.00149	1.08770	0.00109	1.489	16.04	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.03850	0.00004	0.04950	0.00005	0.039	32.18	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.24330	11.24330	11.14880	11.14880		11.04	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	70.33370	0.07033	112.68270	0.11268	70.334	11.42	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	73.22510	0.07323	49.69300	0.04969	73.225	11.38	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	149.92510	0.14993	220.89300	0.22089	149.925	11.38	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.25140	11.25140	11.15680	11.15680		10.87	0.00	0	440.00
\$ / R	On 05/01/2015	Any day expiry			11.27750	11.27750	11.18290	11.18290		10.87	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	291.48640	0.29149	225.55580	0.22556	291.486	10.63	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	148.11570	0.14812	0.00000	0.00000	148.116	10.86	654,840.00	4,000	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	100.89300	0.10089	0.00000	0.00000	100.893	11.36	333,000.00	4,000	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	223.39300	0.22339	0.00000	0.00000	223.393	11.36	498,420.00	2,000	2,000.00
\$ / R	On 28/01/2015	Any day expiry			11.32050	11.32050	11.22500	11.22500		10.92	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	28.52700	0.02853	43.48500	0.04348	28.527	10.50	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.06270	0.00106	1.01470	0.00101	1.063	21.71	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.37280	11.37280	11.27650	11.27650		11.15	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	43.64460	0.04364	60.52730	0.06053	43.645	10.45	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.44910	0.00145	1.12480	0.00112	1.449	19.09	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.37470	11.37470	11.27830	11.27830		11.15	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.37650	11.37650	11.28020	11.28020		11.35	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.40900	11.40900	11.31230	11.31230		11.41	307,107,462.00	26,918	151,765.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	6.58600	0.00659	7.84940	0.00785	6.586	11.79	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	11.19990	0.01120	15.75120	0.01575	11.200	11.01	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	21.81470	0.02181	29.44870	0.02945	21.815	10.84	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	40.14840	0.04015	52.32350	0.05232	40.148	10.66	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	46.70180	0.04670	60.36860	0.06037	46.702	10.61	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	52.56060	0.05256	69.21840	0.06922	52.561	10.57	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	54.11640	0.05412	71.56560	0.07157	54.116	10.56	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	73.98840	0.07399	98.13610	0.09814	73.988	10.59	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	510.30030	0.51030	442.90730	0.44291	510.300	10.76	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	107.46760	0.10747	137.83460	0.13783	107.468	10.79	107,467.60	1,000	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.22	Put	182.58390	0.18258	0.00000	0.00000	182.584	11.12	91,291.95	500	500.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	354.98520	0.35499	0.00000	0.00000	354.985	11.16	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	280.21430	0.28021	240.09900	0.24010	280.214	11.41	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	308.23590	0.30824	368.03580	0.36804	308.236	11.64	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	229.65320	0.22965	196.71070	0.19671	229.653	11.95	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	226.43430	0.22643	193.96070	0.19396	226.434	11.99	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	211.06860	0.21107	180.85050	0.18085	211.069	12.18	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	149.88260	0.14988	128.91320	0.12891	149.883	13.14	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	123.34530	0.12335	106.90020	0.10690	123.345	13.72	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	714.34530	0.71435	794.60020	0.79460	714.345	13.72	425,749.80	596	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	69.40880	0.06941	61.21220	0.06121	69.409	15.73	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	63.72600	0.06373	56.10950	0.05611	63.726	16.04	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	61.62600	0.06163	54.34020	0.05434	61.626	16.14	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	39.09460	0.03909	35.28720	0.03529	39.095	17.67	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	16.45280	0.01645	16.41100	0.01641	16.453	21.74	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.43030	11.43030	11.33330	11.33330		11.65	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	61.27020	0.06127	76.63690	0.07664	61.270	10.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	120.61440	0.12061	152.52280	0.15252	120.614	10.88	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	232.87790	0.23288	201.40590	0.20141	232.878	12.25	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	19.95050	0.01995	18.94240	0.01894	19.950	24.68	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.44000	11.44000	11.34290	11.34290		11.63	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	183.80780	0.18381	223.78340	0.22378	183.808	11.17	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	115.66620	0.11567	101.92210	0.10192	115.666	14.57	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.49220	11.49220	11.39440	11.39440		11.81	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	75.34630	0.07535	90.28650	0.09029	75.346	10.81	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	35.25110	0.03525	29.75920	0.02976	35.251	25.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.54840	11.54840	11.44980	11.44980		11.92	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	84.90810	0.08491	100.25630	0.10026	84.908	10.82	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	111.82960	0.11183	135.08950	0.13509	111.830	10.65	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	271.62180	0.27162	243.23290	0.24323	271.622	13.11	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	42.67680	0.04268	37.45630	0.03746	42.677	24.97	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.57940	11.57940	11.48040	11.48040		12.08	8,510,859.00	735	26,066.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	79.54390	0.07954	93.69900	0.09370	79.544	10.98	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	82.75880	0.08276	97.46370	0.09746	82.759	10.95	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	91.26500	0.09127	107.40990	0.10741	91.265	10.90	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	127.99610	0.12800	152.84110	0.15284	127.996	10.72	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	132.71810	0.13272	160.22670	0.16023	132.718	10.70	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	160.37180	0.16037	191.79300	0.19179	160.372	10.88	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	167.78370	0.16778	200.19000	0.20019	167.784	10.93	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	252.61070	0.25261	294.91140	0.29491	252.611	11.39	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	302.12440	0.30212	349.27640	0.34928	302.124	11.62	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	393.74190	0.39374	353.93400	0.35393	393.742	12.08	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	169.22890	0.16923	153.97690	0.15398	169.229	15.46	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	130.97060	0.13097	119.33040	0.11933	130.971	16.58	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	113.69740	0.11370	103.95460	0.10395	113.697	17.23	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	98.57130	0.09857	90.47550	0.09048	98.571	17.94	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.60650	11.60650	11.50710	11.50710		12.10	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	95.71400	0.09571	112.19240	0.11219	95.714	10.93	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	48.15070	0.04815	41.01570	0.04102	48.151	24.87	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 29/07/2015	Any day expiry		11.67050	11.67050		11.57020	11.57020		12.26	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	105.15840	0.10516	121.35130	0.12135	105.158	11.00	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	56.22100	0.05622	50.03080	0.05003	56.221	24.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.72680	11.72680		11.62560	11.62560		12.51	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	111.77690	0.11178	129.48000	0.12948	111.777	11.02	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	63.04010	0.06304	55.26780	0.05527	63.040	24.51	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.76200	11.76200		11.66050	11.66050		12.52	21,747,938.00	1,849	5,334.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	75.88690	0.07589	87.34210	0.08734	75.887	11.14	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,242.31600	1.24232	1,154.48720	1.15449	1,242.316	11.06	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	155.82560	0.15583	178.03380	0.17803	155.826	11.01	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	922.88820	0.92289	844.11510	0.84412	922.888	11.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	160.88820	0.16089	183.61510	0.18362	160.888	11.00	0.00	0	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	443.89970	0.44390	410.06070	0.41006	443.900	13.25	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	327.41880	0.32742	304.24370	0.30424	327.419	14.72	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	243.23980	0.24324	226.59330	0.22659	243.240	16.30	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	151.69680	0.15170	149.34300	0.14934	151.697	21.15	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.79000	11.79000		11.68780	11.68780		12.68	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	119.07600	0.11908	136.53620	0.13654	119.076	11.08	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	70.64320	0.07064	62.68470	0.06268	70.643	24.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.84990	11.84990		11.74650	11.74650		12.86	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	124.33810	0.12434	142.07200	0.14207	124.338	11.11	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	82.44130	0.08244	76.85090	0.07685	82.441	24.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.90580	11.90580		11.80120	11.80120		13.00	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	127.52410	0.12752	146.67850	0.14668	127.524	11.09	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	77.95280	0.07795	74.72220	0.07472	77.953	24.05	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.93820	11.93820		11.83330	11.83330		13.13	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,153.73970	1.15374	1,071.83650	1.07184	1,153.740	11.19	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	165.53970	0.16554	188.53650	0.18854	165.540	11.19	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,117.14480	1.11714	1,036.36350	1.03636	1,117.145	11.22	756,307.03	677	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	363.71970	0.36372	342.15100	0.34215	363.720	16.20	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	349.09000	0.34909	0.00000	0.00000	349.090	16.45	472,667.86	1,354	677.00
\$ / R	On 21/12/2015	Any day expiry		11.95920	11.95920		11.85420	11.85420		13.14	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	131.23960	0.13124	150.97760	0.15098	131.240	11.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.50420	0.07750	71.56620	0.07157	77.504	24.05	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.13550	12.13550		12.03000	12.03000		13.64	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.22930	11.22930		11.13480	11.13480		11.16	2,807,325.00	250	1,612.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.40900	11.40900		11.31230	11.31230		11.41	5,191,095.00	455	908.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	33,894.06900	0.33894	28,668.53490	0.28669	33,894.069	11.21	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.57940	11.57940		11.48040	11.48040		12.08	11,579.40	1	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.76200	11.76200		11.66050	11.66050		12.52	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		11.93820	11.93820		11.83000	11.83000		13.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future		17.61330	17.61330		17.41490	17.41490		10.85	76,142,295.90	4,323	53,494.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	41.30360	0.04130	100.40460	0.10040	41.304	12.21	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	62.68360	0.06268	148.40300	0.14840	62.684	11.67	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	889.36540	0.88937	1,086.27290	1.08627	889.365	14.84	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.10570	0.00011	0.04810	0.00005	0.106	17.26	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.05440	0.00005	0.03960	0.00004	0.054	17.79	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.73830	17.73830	17.53800	17.53800		10.34	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	595.48430	0.59548	754.43320	0.75443	595.484	10.97	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	826.60460	0.82660	1,002.63100	1.00263	826.605	11.34	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	941.23440	0.94123	1,125.74380	1.12574	941.234	11.51	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.24430	0.00224	1.75610	0.00176	2.244	17.93	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.59800	0.00160	1.26980	0.00127	1.598	20.03	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.59320	0.00159	1.25950	0.00126	1.593	20.11	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.88420	17.88420	17.68130	17.68130		11.08	429,220.80	24	11,864.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	63.31370	0.06331	83.67400	0.08367	63.314	11.04	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	94.43650	0.09444	140.84390	0.14084	94.436	10.43	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	131.95810	0.13196	98.90950	0.09891	131.958	12.94	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	99.76880	0.09977	73.83140	0.07383	99.769	13.26	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	64.51750	0.06452	49.13230	0.04913	64.518	13.74	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.13750	18.13750	17.93050	17.93050		11.84	0.00	0	2,092.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.40970	18.40970	18.19860	18.19860		12.23	0.00	0	695.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.67450	18.67450	18.45000	18.45000		12.79	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09383	0.09383	0.09337	0.09337		16.08	0.00	0	16,039.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09546	0.09546	0.09498	0.09498		13.55	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09699	0.09699	0.09649	0.09649		14.28	0.00	0	25.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09867	0.09867	0.10000	0.10000		16.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.82970	13.82970	13.81250	13.81250		11.43	57,393,255.00	4,150	70,875.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	65.74690	0.06575	71.71000	0.07171	65.747	12.11	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	205.96590	0.20597	221.73120	0.22173	205.966	12.31	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	340.60750	0.34061	357.21530	0.35722	340.608	13.32	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.37140	0.00037	0.19510	0.00020	0.371	20.81	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.25370	0.00025	0.12630	0.00013	0.254	21.90	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.19750	0.00020	0.10240	0.00010	0.198	22.43	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.06110	14.06110	14.04280	14.04280		10.79	9,139,715.00	650	34,657.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	71.35460	0.07135	74.85440	0.07485	71.355	9.95	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	195.86730	0.19587	202.98700	0.20299	195.867	10.47	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	289.36770	0.28937	298.43300	0.29843	289.368	10.73	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	299.86120	0.29986	309.11400	0.30911	299.861	10.76	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	102.50340	0.10250	96.87120	0.09687	102.503	13.41	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	96.95090	0.09695	91.42430	0.09142	96.951	13.55	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	78.10790	0.07811	72.98300	0.07298	78.108	14.12	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	75.68600	0.07569	70.61920	0.07062	75.686	14.21	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	73.35910	0.07336	68.34810	0.06835	73.359	14.30	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	69.67590	0.06968	64.75910	0.06476	69.676	14.44	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	59.62720	0.05963	54.68400	0.05468	59.627	14.77	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.28280	14.28280	14.26290	14.26290		11.45	3,570,700.00	250	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	108.85540	0.10886	113.16430	0.11316	108.855	10.18	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	209.60770	0.20961	203.51920	0.20352	209.608	13.99	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.52630	14.52630	14.50440	14.50440		12.05	0.00	0	195.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.76830	14.76830	14.73970	14.73970		12.39	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	280.08290	0.28008	293.19650	0.29320	280.083	10.73	0.00	0	6,076.00

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 11/12/2015	Foreign Exchange Future	16.50	Call	357.05710		0.35706		349.08310	0.34908	357.057	15.76	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			543.87000		543.87000		547.09600	547.09600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			552.62600		552.62600		555.91400	555.91400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			452.72400		452.72400		454.41700	454.41700			0.00	0	116.00
AL37	On 07/05/2015	Index Future			460.01300		460.01300		461.74100	461.74100			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			538.40000		538.40000		541.34600	541.34600			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			547.06900		547.06900		550.07200	550.07200			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			490.21600		490.21600		492.59300	492.59300			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			498.10800		498.10800		500.53200	500.53200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			506.70000		506.70000		509.16500	509.16500			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.44590		9.44590		9.39050	9.39050		10.37	2,361,475.00	250	12,367.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	63.44000		0.06344		99.99690	0.10000	63.440	10.37	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	357.83960		0.35784		412.09080	0.41209	357.840	13.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.48760		0.00049		0.41330	0.00041	0.488	15.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.01610		0.00002		0.02090	0.00002	0.016	23.07	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.01510		0.00002		0.01890	0.00002	0.015	23.74	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.53230		9.53230		9.47520	9.47520		9.57	1,429,845.00	150	15,564.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.61560		9.61560		9.55610	9.55610		10.32	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.70730		9.70730		9.64470	9.64470		11.00	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.85480		9.85480		9.75380	9.75380		7.43	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.99040		9.99040		9.88730	9.88730		9.25	0.00	0	100.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.11760		10.11760		10.01000	10.01000		10.25	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			0.01040		0.01040		-0.01120	-0.01120			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,034.06740		1,034.06740		939.37230	939.37230			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,134.06740		1,134.06740		1,039.37220	1,039.37220			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			285.66640		285.66640		-301.82500	-301.82500			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			934.07660		934.07660		839.38270	839.38270			0.00	0	1,871.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			82.89240		82.89240		119.00000	119.00000			1,354,800.00	10,000	10,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.49420		11.49420		11.46800	11.46800		11.67	1,149,420.00	100	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.69070		11.69070		11.66380	11.66380		11.85	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			11.87980		11.87980		11.85000	11.85000		12.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 12/12/2014		Foreign Exchange Future	1.82420	1.82420		1.80700	1.80700		10.11	0.00	0	0.00
CNH / R	On 16/03/2015		Foreign Exchange Future	1.83590	1.83590		1.81960	1.81960		10.89	0.00	0	0.00
CNH / R	On 12/06/2015		Foreign Exchange Future	1.85190	1.85190		1.84000	1.84000		11.29	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 05/02/2015		Bond Future	125.03303	125.03303		125.07502	125.07502			0.00	0	0.00
EL28	On 07/05/2015		Bond Future	125.54683	125.54683		125.59215	125.59215			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 05/02/2015		Bond Future	9.31423	87.16054		9.25054	87.65261			0.00	0	6,220.00
ES33	On 07/05/2015		Bond Future	9.38992	84.77589		9.32401	85.27795			0.00	0	0.00
ES33	On 06/08/2015		Bond Future	9.45488	86.25476		9.38687	86.76620			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 05/02/2015		GOVI	488.02100	488.02100		490.28300	490.28300			0.00	0	416.00
GOVI	On 07/05/2015		GOVI	495.87900	495.87900		498.18500	498.18500			0.00	0	130.00
GOVI	On 06/08/2015		GOVI	504.43200	504.43200		506.77800	506.77800			0.00	0	0.00
I2025	On 05/02/2015		Bond Future	118.80976	118.80976		118.85375	118.85375			0.00	0	16.00
I2025	On 07/05/2015		Bond Future	120.73254	120.73254		120.77982	120.77982			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 05/02/2015		Bond Future	127.11267	127.11267		126.81004	126.81004			0.00	0	3,701.00
I2038	On 07/05/2015		Bond Future	129.16998	129.16998		128.86516	128.86516			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 05/02/2015		Bond Future	130.33022	130.33022		130.37773	130.37773			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	131.07027	131.07027		131.12121	131.12121			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 05/02/2015		Bond Future	138.61298	138.61298		139.18402	139.18402			0.00	0	2,640.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/05/2015	Bond Future		140.85615	140.85615		141.43933	141.43933			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 05/02/2015	Index Future		226.38700	226.38700		226.20500	226.20500			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		230.05000	230.05000		229.86900	229.86900			0.00	0	81.00
IGOV	On 06/08/2015	Index Future		234.03600	234.03600		233.85300	233.85300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		613.01400	613.01400		612.67800	612.67800			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		623.04300	623.04300		622.70400	622.70400			0.00	0	0.00
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 17/12/2014	Jibar Tradeable Future		6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.10000	93.90000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.14000	93.86000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.18000	93.82000		6.13000	93.87000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.22000	93.78000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.27000	93.73000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.30000	93.70000		6.21000	93.79000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.40000	93.60000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.54000	93.46000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.65000	93.35000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.76000	93.24000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.87000	93.13000		6.72000	93.28000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future		0.12420	0.12420		0.12320	0.12320		14.28	0.00	0	9.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12360	0.12360		0.12000	0.12000			0.00	0	0.00
NGN / R	On 12/12/2014	Foreign Exchange Future		0.06110	0.06110		0.06020	0.06020		24.44	0.00	0	25.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.06010	0.06010		0.05920	0.05920		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05550	0.05550		0.05660	0.05660			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.23160	1.23160		1.24050	1.24050			0.00	0	60.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.23250	1.23250		1.24140	1.24140			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.23350	1.23350		1.24240	1.24240			0.00	0	200.00
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 05/02/2015	Bond Future		7.76105	122.43736		7.68585	123.09673		7.58	334,866,179.60	2,735	44,875.00
R186	On 05/02/2015	Bond Future	8.00	Put	720.94000	0.72094	557.12000	0.55712	720.940	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	604.59000	0.60459	462.68000	0.46268	604.590	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	6.35000	0.00635	4.12000	0.00412	6.350	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		7.80550	124.40877		7.72722	125.08189		7.55	0.00	0	1.00
R186	On 06/08/2015	Bond Future		7.83490	121.27732		7.75366	121.96313		7.97	0.00	0	0.00
R186	On 05/11/2015	Bond Future		7.84337	123.52098		7.75870	124.22402		7.70	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	818.14000	0.81814	749.80000	0.74980	818.140	8.16	0.00	0	2,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 05/02/2015	Bond Future			288.66653		288.66653		288.77296	288.77296			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.33770		293.33770		293.45221	293.45221			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 05/02/2015	Bond Future			237.81238		237.81238		236.85705	236.85705			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.66045		241.66045		240.69534	240.69534			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 05/02/2015	Bond Future			7.49300		105.01589		7.39682	105.59716		5.63	24,153,654.70	230	10,552.00
R2023	On 07/05/2015	Bond Future			7.53314		102.78219		7.43241	103.37539		6.01	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.55505		104.57465		7.44971	105.17900		6.09	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	142.55000		0.14255		125.07000	0.12507	142.550	6.47	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 05/02/2015	Bond Future			6.62133		107.18319		6.52032	107.42628		1.82	0.00	0	14,361.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,529.21000		2.52921	2,771.99000	2.77199		2,529.210	2.01	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.63259		104.74206		6.51858	104.99163		1.86	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.57950		106.56901		6.45017	106.82375		1.74	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 05/02/2015	Bond Future			8.18312		98.65252		8.11335	99.24448			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.23342		100.24151		8.16121	100.84545			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 05/02/2015	Bond Future			8.38106		101.81696		8.30637	102.48749			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.43285		99.30095		8.35566	99.98475			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.47303		101.03341		8.39347	101.72988			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 05/02/2015	Bond Future			8.48341		100.39428		8.42909	100.93440			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.53448		102.01138		8.47839	102.56267			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.57610		99.53070		8.51834	100.09242			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 05/02/2015	Bond Future		6.90935	104.74782		6.81605	105.06692		2.84	0.00	0	10,509.00
R204	On 07/05/2015	Bond Future		6.94277	106.43444		6.84117	106.76127		2.87	0.00	0	0.00
R204	On 06/08/2015	Bond Future		6.93948	104.25151		6.82890	104.58486		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	58.57000	0.05857	47.05000	0.04705	58.570	3.17	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 05/02/2015	Bond Future		8.60793	101.74379		8.54852	102.38538			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future		8.65850	103.38256		8.59725	104.03694			0.00	0	0.00
R2044	On 06/08/2015	Bond Future		8.70028	100.80056		8.63728	101.46722			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		8.58845	105.69586		8.52907	106.35812			432,507,459.12	4,092	42,706.00
R2048	On 07/05/2015	Bond Future		8.63459	102.96672		8.57342	103.64222			0.00	0	0.00
R2048	On 06/08/2015	Bond Future		8.67152	104.76252		8.60868	105.45064			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
R207	On 05/02/2015	Bond Future		7.10000	101.12766		7.00239	101.53023		3.72	505,638,300.00	5,000	33,451.00
R207	On 07/05/2015	Bond Future		7.14085	102.75626		7.03638	103.16780		3.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,565.19000	2.56519	2,907.24000	2.90724	2,565.190	3.98	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.15349	100.90398		7.04175	101.32352		3.92	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,977.43000	1.97743	2,260.96000	2.26096	1,977.430	4.05	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 05/02/2015	Bond Future		7.26591	99.93691		7.17428	100.37852		4.55	269,230,035.54	2,694	50,744.00
R208	On 07/05/2015	Bond Future		7.30520	98.14616		7.20828	98.59723		4.82	0.00	0	0.00
R208	On 06/08/2015	Bond Future		7.32176	99.85812		7.21942	100.31780		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	95.74000	0.09574	83.27000	0.08327	95.740	5.18	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.30693	98.30139		7.19814	98.77327		4.75	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	350.87000	0.35087	312.18000	0.31218	350.870	5.07	0.00	0	2,200.00
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 05/02/2015	Bond Future		8.40101	81.16424		8.33646	81.69715		11.29	0.00	0	28,455.00
R209	On 07/05/2015	Bond Future		8.44627	79.32308		8.37978	79.86656		12.20	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.48127	80.70689		8.41298	81.26045		12.48	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	401.99000	0.40199	365.88000	0.36588	401.990	13.16	0.00	0	2,914.00

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	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
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 05/02/2015	Bond Future		177.63849	177.63849		177.70386	177.70386			0.00	0	628.00
R210	On 07/05/2015	Bond Future		178.43770	178.43770		178.50797	178.50797			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 05/02/2015	Bond Future		132.35724	132.35724		132.52571	132.52571			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		134.49931	134.49931		134.67343	134.67343			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 05/02/2015	Bond Future		137.69968	137.69968		137.66155	137.66155			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future		139.92826	139.92826		139.89250	139.89250			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 05/02/2015	Bond Future		8.23910	92.22207		8.16944	92.79062		9.63	23,055,517.50	250	21,796.00
R213	On 07/05/2015	Bond Future		8.28498	90.16221		8.21305	90.74210		10.38	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.31971	91.73459		8.24560	92.32532		10.58	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.50198	82.06484		8.44256	82.58081		11.90	0.00	0	9,409.00
R214	On 07/05/2015	Bond Future		8.54608	80.09466		8.48493	80.62082		12.89	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.58089	81.49152		8.51811	82.02754		13.19	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		20,777.18000	20,777.18000		20,657.85000	20,657.85000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		21,064.60000	21,064.60000		20,945.00000	20,945.00000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		5.00160	5.00160		4.98710	4.98710		5.17	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.98730	4.98730		4.97480	4.97480		6.16	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.96970	4.96970		4.95000	4.95000		7.46	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.75540	1.75540		1.74290	1.74290		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.70680	1.70680		1.69310	1.69310			0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.67120	1.67120		1.65760	1.65760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>2,582,745,400.50</b>	<b>123,012</b>	<b>4256276.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23139				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.69500	102.00366	6.69500	101.94910				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49471				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.97500	106.57522	7.97500	106.50618				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.06176				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.61000	105.62438	8.61000	105.55102				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.23070				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.31250				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.84000	98.59644	8.84000	98.52578				93,704,000,000.00	10,600,000	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.24196	100.00000	10.10743				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.52623	10.84000	100.43833				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.81500	101.97465	6.81500	101.91870				8,178,000,000.00	1,200,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.26388				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.29500	105.22381	8.29500	105.15296				0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond	2.30000	125.88888	2.30000	272.11681				0.00	0	100,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.49210				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.15687				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.65244				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.71724				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.76032				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.14853				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.87940				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.57167			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		98.91304		100.00000	98.11321			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		173.13691		2.04000	173.10795			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.83191		2.76000	162.79533			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.30636		2.17000	176.27518			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.82809		1.82000	185.80035			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.39125		79.92475		7.39125	79.87792			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.39125		79.92475		7.39125	79.87792			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.62124			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.07149			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.85000		104.12097		6.85000	104.06252			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98500	107.89424		6.98500	107.83286			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.08723			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000	94.95521		2.65000	108.85875			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000	102.64351		2.41000	161.66481			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32000	117.29078		2.32000	214.68037			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.97000	94.42008		8.97000	95.03641			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	109.39173		9.63000	109.33508			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	9.05500	115.33095		9.05500	115.24726			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.31500	93.69792		8.31500	93.63502			16,630,000,000,000.00	2,000,000,000	1,000,000,000.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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		9.15000	114.59687		9.15000	114.51286			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.87785			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.64500	108.58122		7.64500	108.51373			243,875,500,000.00	31,900,000	1,583,400,000.00
ABS11	On 09/04/2021	Spot Bond		8.32000	106.91439		8.32000	106.84258			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.85500	101.40750		6.85500	101.35190			182,157,040,302,000.00	26,572,872,400	13,285,036,200.00
ABS6	On 01/06/2020	Spot Bond		8.36000	99.46245		8.36000	99.39533			851,884,000,000.00	101,900,000	823,800,000.00
ABS7	On 11/09/2026	Spot Bond		9.25000	98.92974		9.25000	98.85564			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.27500	104.60662		7.27500	104.54470			0.00	0	1,000,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.11000	217.84054		2.11000	275.95636			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.50000	128.28490		1.50000	131.13015			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13000	130.86719		2.13000	133.47286			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00449		100.00000	0.00499			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	66.64263		100.00000	66.15947			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.14500	104.77575		11.14500	104.68162			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41747			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.67268		100.00000	6.62378			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42754			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56997			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.77229		100.00000	39.48078			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40740			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.76428		11.00000	66.70704			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.45427		100.00000	25.26770			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.77685			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.94444			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70211			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75261			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.77483			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67338			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.55290			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.72234			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.77261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.79275			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.75238			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66174			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.67000	107.54544		8.67000	107.46945			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.89334			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.55297			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.70204			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.69465			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01608			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.69294			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67247			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40327			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.95714			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.70812			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.79827			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.51437			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54672			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.67195			0.00	0	4,500,000,000.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60122			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52044			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54268			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.20116		10.23000	102.11670			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56474			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.53055			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.91500	107.81385		8.91500	107.73680			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66582			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.41373		1.75000	117.39696			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.68200			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.54452			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.97010			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.31872			0.00	4,292,000,000	4,292,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.32607			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.63040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.71610			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.74234			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.95223			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.20978			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.74849			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.74849			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84762			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.78284			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.29621			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.59106			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.68389			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90614			0.00	0	2,040,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.80269			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.78034			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.18977			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.01392		100.00000	21.85431			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.77425		100.00000	13.64423			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.96231			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.05594			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.18065			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.43000		99.81529		7.43000	99.75529			23,776,000,000.00	3,200,000	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.28500		103.01194		8.28500	102.94265			447,390,000,000.00	54,000,000	2,898,900,000.00
AIR02	On 30/04/2023	Spot Bond	9.15000		115.83046		9.15000	115.74508			39,345,000,000.00	4,300,000	4,300,000.00
AIR03	On 09/03/2016	Spot Bond	6.96500		107.26844		6.96500	107.20760			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.71000		103.66107		8.71000	103.58786			46,163,000,000.00	5,300,000	5,300,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.75571		100.00000	12.67075			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.53000		104.00732		9.53000	103.92710			0.00	0	2,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.66000	166.02364		2.66000	165.98749			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94711			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	67.09559		100.00000	100.00000			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.51480			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,400,000,000	700,000,000.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.57000	130.17208		2.57000	130.14166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13309			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.16508			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.58500	163.17028		2.58500	206.69316			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	28.14506		100.00000	27.61518			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.70484		100.00000	17.17454			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.82989		100.00000	17.29584			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.26718		100.00000	16.74999			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.87089			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41946			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.38500	106.34517		8.38500	106.27321			509,808,000,000.00	60,800,000	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21525			0.00	2,000,000,000	1,000,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.77336			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.03487			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.23396			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.89000		103.13827		8.89000	103.06436			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.22500		105.58565		7.22500	105.52391			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		37.59102		100.00000	37.09728			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	104.29961			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.24500		105.98963		8.24500	105.91908			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.71747		104.16274		10.71747	104.07297			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88260		102.46699		10.88260	102.37735			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89179		102.44027		10.89179	102.35056			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.97615			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90236		102.57616		10.90236	102.48625			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.28817		103.45970		11.28817	103.36586			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.02106			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.02106			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.02112			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.96747		102.09361		10.96747	102.00360			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94140		103.37319		10.94140	103.28226			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88260		102.46699		10.88260	102.37735			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.76085		103.24744		10.76085	103.15811			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.88825		98.79242		9.88825	98.71378			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.92232			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.36245		102.29267		10.36245	102.20740			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.92000		102.44792		10.92000	102.35799			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.84500		76.01781		10.84500	75.95153			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.75183			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.71263		9.28000	90.64481			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.68500		72.66225		10.68500	72.62080			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.88612			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.88612			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.82362			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.88621			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.38351			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.48239			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.71747		104.68688		13.71747	104.57183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond		14.79525	103.85520		14.79525	103.73227			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.64642	103.69080		13.64642	103.57744			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.93156		100.00000	23.79561			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.09489		100.00000	21.93470			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.10883		100.00000	19.96304			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.41286		100.00000	12.32287			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.41286		100.00000	12.32287			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.00774		100.00000	14.89893			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.00395		100.00000	12.90967			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91506			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.88014			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.08731			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.15153			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.46775		100.00000	8.40568			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.46775		100.00000	8.40568			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond		100.00000	99.18478		100.00000	100.00000			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.01000	104.80966		2.01000	182.06246			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.58000	102.02337		7.58000	101.96212			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.58000	103.32820		7.58000	103.26617			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.05500	101.64756		8.05500	101.58143			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93800			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.38500	100.63199		7.38500	100.57153			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.84449			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93512			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95343			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01445			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07544			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24571			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.56089		100.00000	23.39007			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75330			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76790			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77277			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83116			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90893			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.05214		100.00000	22.88502			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.05214		100.00000	22.88502			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62647			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.74828			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.78149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	7.79500	104.07393		7.79500	104.00799			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.88114			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05815			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.49169		100.00000	16.37082			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.49169		100.00000	16.37082			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.44013			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.42000	103.08861		10.42000	103.00188			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.09291			0.00	0	60,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.96735			0.00	0	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.09500	69.58314		8.09500	106.66707			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.25595			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.29536			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.53442			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	66.64137		100.00000	66.15293			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.93800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96446			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	69.25996		100.00000	68.86792			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	100.00000	91.93955		100.00000	100.00000			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	100.00000	79.34783		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.22977		100.00000	29.01785			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.35041			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.94500	110.20770		8.94500	110.12781			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.49321			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.84500	103.09135		8.84500	103.01744			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.98500	100.90738		11.98500	100.81009			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.92935			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.94500	105.99176		10.94500	105.89973			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.43174			0.00	0	0.00

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		8.83500	101.81619		8.83500	101.74327			8,697,764,178,000.00	984,466,800	492,233,400.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.84122			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.38500	102.01857		11.38500	101.92652			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29781			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.36536			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.60685			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.64000	96.01605		9.64000	95.94116			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.52000	123.31939		9.52000	123.22542			952,000,000.00	100,000	100,000.00
CCT02	On 12/06/2024	Spot Bond		9.80000	110.94129		9.80000	110.85433			97,020,000,000.00	9,900,000	9,900,000.00
CCT03	On 15/03/2025	Spot Bond		8.68000	119.19095		8.68000	119.10704			592,844,000,000.00	68,300,000	68,300,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91129			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.14500	103.39533		11.14500	103.30244			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.57622			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.67238			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.70229			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.12817			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.93011			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.09578			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61712			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.67971			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.75165			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55557			0.00	0	0.00

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	100.54997			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.57956			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.50276			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.70214			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.38871			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.38143		10.11000	104.29753			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26885			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.76199		2.76000	121.73477			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	118.88991		3.14000	121.68594			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.23554		8.25000	102.16707			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.83000	129.14002		2.83000	123.25136			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.84875		2.40000	121.06883			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.37635			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.21500	101.71530		8.21500	101.64783			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00567			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.26500	101.79125		8.26500	101.72334			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.26500	101.79125		8.26500	101.72334			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.31500	100.63760		8.31500	100.57042			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.74254			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.91621			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.05218			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.71000		10.00000	104.62800			0.00	0	0.00

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	101.05218			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.44182			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76590			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.22910			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.24292			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.66709		9.35000	102.59064			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.66709		9.35000	102.59064			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.20801			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.20854			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.92244			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58585			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.64273			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.64572			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58585			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58585			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.64409			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.47841			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.07836			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.58399			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.58399			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.58399			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.98266			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	8.71500	105.21453		8.71500	105.14017			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.97485			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04188			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.23201			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.24840			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.22102			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.76519			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95577			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.75271			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.54226			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.93332			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.57344			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.97912			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75334			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.13821			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47659			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73427			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52005			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.85766			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63554			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.15709			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.25000	98.23170		10.25000	96.74598			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.77000	97.65624		10.77000	98.27849			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.65505		8.80500	100.83659			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.78299			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34218			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46928			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.94456			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.45415			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	102.02510			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.56072			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54728			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.80537			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.51996		10.55000	101.46182			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.36000	108.78407		9.36000	108.72869			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.50000	110.17486		11.50000	110.10618			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.53000	110.65959		11.53000	110.55851			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	9.96000	109.98473		9.96000	109.89762			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	8.86500	106.93969		8.86500	106.86285			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	102.26903		10.55000	102.18194			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	102.36438		11.00000	102.27358			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92026			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.29000	106.93092		11.29000	106.83363			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.97453			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.83241		7.01000	39.80980			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.96500	102.38232		7.96500	102.31644			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.58000	37.60383		7.58000	37.58125			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.58000	38.03535		7.58000	38.01251			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29127			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29127			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.76271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64961			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.67188			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.21752			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.21825			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		107.58843		8.87000	107.51107			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.19500		102.47495		8.19500	102.40715			586,762,000,000.00	71,600,000	809,700,000.00
COJ05	On 05/06/2023	Spot Bond	9.58000		115.12082		9.58000	115.03207			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.02500		102.60857		8.02500	102.54242			182,970,000,000.00	22,800,000	0.00
COJ07	On 23/03/2021	Spot Bond	9.15000		109.90052		9.15000	109.81906			558,150,000,000.00	61,000,000	0.00
COJG01	On 09/06/2024	Spot Bond	9.21000		106.02865		9.21000	105.95042			616,149,000,000.00	66,900,000	66,900,000.00
COT01	On 03/04/2023	Spot Bond	9.58000		98.97368		9.58000	98.89737			23,950,000,000,000.00	2,500,000,000	2,600,000,000.00
COT02	On 03/04/2028	Spot Bond	10.40000		100.39494		10.40000	100.31109			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.40000		93.33919		10.40000	93.26123			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.15035			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.08334			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.98163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.20586			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.54977			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	0.10840	258.48693		0.10840	258.48541			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.91592	100.00000		11.82858			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.84616	100.00000		4.80041			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.85707	100.00000		11.74514			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.77786			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.52000	100.42769		7.52000	99.60818			0.00	0	19,700,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	55.01724	100.00000		53.78765			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92259			0.00	1,000,000,000	500,000,000.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.27870			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.91448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond	8.14000	104.19698	8.14000	108.63108					330,484,000,000.00	40,600,000	0.00
DV21	On 15/06/2016	Spot Bond	7.06500	110.96115	7.06500	110.89802					90,432,000,000.00	12,800,000	0.00
DV22	On 07/02/2020	Spot Bond	7.94500	109.41458	7.94500	109.34510					806,417,500,000.00	101,500,000	1,862,900,000.00
DV23	On 27/02/2023	Spot Bond	8.64000	110.66017	8.64000	110.58389					1,193,586,624,000.00	138,146,600	1,270,297,900.00
DV24	On 18/02/2024	Spot Bond	8.84000	108.19932	8.84000	108.12305					284,648,000,000.00	32,200,000	32,200,000.00
DV29	On 18/02/2029	Spot Bond	9.08000	111.09602	9.08000	111.01562					365,924,000,000.00	40,300,000	340,300,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.93321					0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.43471					0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49369					0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.73864					0.00	0	100,000,000.00
E170	On 01/08/2020	Spot Bond	7.43000	132.30105	7.43000	132.22238					743,000,000.00	100,000	2,250,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	93.48994					0.00	1,500,000,000	1,500,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.25000	100.18874	2.25000	100.07546					0.00	0	35,000,000,000.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.88680	0.20000	137.01269					0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.68769	2.05000	123.66678					0.00	0	80,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.06000	111.13339		2.06000	111.11453			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000	112.10320		2.07000	112.08439			0.00	0	8,950,000,000.00
EL31	On 02/06/2031	Spot Bond	2.17000	102.44036		2.17000	102.42214			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.25000	100.18874		2.25000	100.07546		146,250,000,000,000.00	65,000,000,000	65,000,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.04000	110.39406		9.04000	110.31452			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.89000	111.21660		8.89000	111.13646			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.45000	104.61155		9.45000	104.53153			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.62000	97.07866		9.62000	97.00309			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.77000	108.36833		9.77000	108.28317			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38432			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.86764			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.61850			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.59493			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.56372			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	65.79716		100.00000	65.17609			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	90.72070		100.00000	90.09360			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.00500	106.62003		11.00500	106.52696			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.78945			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.71779			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.57786			0.00	540,000,000	270,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.36500	99.41047		9.36500	99.33551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.33426			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39652			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42070			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.36274			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.35788			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000		102.56411		7.10000	102.50515			710,000,000,000.00	100,000,000	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.31500		106.91018		7.31500	106.84689			103,098,217,145,000.00	14,094,083,000	20,638,868,600.00
ES23	On 25/01/2023	Spot Bond	8.01000		115.40151		8.01000	115.32765			2,837,339,046,000.00	354,224,600	6,104,912,400.00
ES26	On 02/04/2026	Spot Bond	8.39000		97.52932		8.39000	97.46328			9,646,733,066,000.00	1,149,789,400	3,989,638,800.00
ES33	On 15/09/2033	Spot Bond	9.25500		86.22770		9.19000	86.67101			18,425,608,282,500.00	1,990,881,500	33,431,517,600.00
ES42	On 25/04/2042	Spot Bond	9.26000		93.49100		9.26000	93.42127			372,252,000,000.00	40,200,000	21,240,200,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.34622			0.00	0	10,200,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.35691			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23424			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02403			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.49569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.30162			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27439			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05757			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.19769		100.00000	11.11651			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.89773		100.00000	10.81872			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.70389			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.30354			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.90312			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.03591			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.88500	102.65982		8.88500	102.58670			77,299,500,000.00	8,700,000	8,700,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.91391			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91384			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.86925			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.34980			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.01828			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.01942			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.64000	102.62882		9.64000	101.78827			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.58500	110.11498		10.58500	110.02193			345,071,000,000.00	32,600,000	32,600,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.86360			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	132.60632		2.13000	133.47286			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	127.38107		2.14000	275.34587			1,284,000,000,000.00	600,000,000	400,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	105.09910		2.36500	111.69813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.39000	102.87319		2.39000	162.02682			0.00	0	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.21000	119.16112		2.21000	218.10565			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.25500	107.68706		7.25500	107.62347			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.77600	63.91171		7.77600	63.87239			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44900	40.95309		9.44900	40.92271			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.63780		9.69000	39.60768			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	81.29176		100.00000	80.75221			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	83.53033		100.00000	83.00498			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96475			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70219			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86782			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	100.31077			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	100.31077			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.29970		6.00000	100.24969			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	19.92616		100.09221	19.78000			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.18664			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82733			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.68800			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.29841		13.22500	59.23485			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.34842			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	96.69572		3.59500	100.01078			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	270,000,000.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	271,800,000	271,800,000.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.62652			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.34335			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.41660			0.00	0	13,000,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50206			0.00	2,000,000,000	1,000,000,000.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15905			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14379			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48417			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12077			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12382			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09050			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99078			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09050			0.00	0	8,190,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.98679			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.66152			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.00499		8.75000	100.91035			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.14120		100.00000	10.04547			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.26572		100.00000	9.17827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.62928		100.00000	1.60407			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	26.14950		100.00000	25.56508			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.62095			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	0.52317		100.00000	0.51614			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	23.91323		100.00000	23.37880			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.62092			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	11.16424		100.00000	10.91473			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.61941			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.58841			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.69054			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.64855			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000	99.86502		2.96000	99.76226			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51757			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51082			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51082			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.33659			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.83336			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.82329			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89147			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86722			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47000	117.17747		3.47000	122.51633			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.85560			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.87377			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.52000	107.73048		3.52000	122.12791			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.50000	105.34211		3.50000	122.28311			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.82000	102.18066		2.82000	127.59255			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.89000	101.46703		2.89000	101.44327			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97203			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62131			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.84352			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14230			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.06560			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.57113			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	11.01361		100.00000	10.93288			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	33.34167		100.00000	33.09459			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	62.86195		100.00000	62.27501			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	17.96177		100.00000	17.79222			0.00	0	0.00
FRD12U		On 20/03/2018	Spot Bond	100.00000	7.54081		100.00000	7.25955			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.96000	151.77427		4.96000	151.71322			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39611			0.00	1,400,000,000	700,000,000.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.97338			0.00	2,800,000,000	1,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.06232			0.00	180,000,000	1,180,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.36798			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.26853			0.00	590,000,000	603,100,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30716			0.00	0	12,700,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.06799			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800	84.05593		1.92800	84.04930			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000	104.27981		2.36000	104.26649			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.90197			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.28919		10.38000	101.20461			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.28919		10.38000	101.20461			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000	101.83617		2.50000	110.53933			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000	209.57281		2.52000	208.61833			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000	111.14948		2.47000	111.12723			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09139			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000	208.68736		2.55000	207.77717			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000	110.86468		2.45000	110.84268			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000	109.39745		2.56000	109.37477			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.53190			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500	108.20109		2.66500	108.14904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.67000		113.16288		2.67000	113.12237			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		111.50623		2.72000	111.43388			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.67840		2.38000	97.65637			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75000		159.39066		2.75000	201.90268			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		122.69664		2.65000	265.20908			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		127.28719		2.15000	275.14270			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		120.73947		2.87000	260.97400			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		101.94219		2.60000	129.50691			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.83708			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		133.49592		2.13000	129.39171			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03470			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.27993			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.67367			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.74645		2.34000	110.72544			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.00192		104.97509	20.83941			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.30615		101.07593	25.47654			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		17.17254		100.44759	17.04618			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.90083		100.76967	23.70654			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	2.04000		118.85687		2.04000	118.83699			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000		97.91556		2.31000	112.25562			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.34000		97.65021		2.34000	111.95115			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.16638			0.00	0	128,300,000.00
FRS90	On 07/12/2023	Spot Bond	2.35000		125.42684		2.35000	125.40277			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.53436			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.17267			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	6.36500		102.65645		6.36500	102.60365			6,365,000,000.00	1,000,000	102,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.30500		102.97194		7.30500	102.91072			100,809,000,000.00	13,800,000	0.00
FRX17	On 15/09/2017	Spot Bond	7.63500		104.07463		7.63500	104.01003			0.00	0	2,000,000,000.00
FRX18	On 14/04/2018	Spot Bond	7.78500		109.43587		7.78500	109.36701			20,241,000,000.00	2,600,000	2,600,000.00
FRX19	On 15/11/2019	Spot Bond	8.20000		103.75669		8.20000	103.68762			428,040,000,000.00	52,200,000	999,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.41000		103.15197		8.41000	103.08196			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.00000		94.94147		9.00000	94.87224			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.10000		110.63140		9.10000	110.55072			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.44000		103.18257		9.44000	102.09332			0.00	0	512,600,000.00
FRX31	On 21/02/2031	Spot Bond	9.86000		99.90268		9.86000	99.82432			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.86500		83.30049		9.86500	83.23441			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.39902			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.44959			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.46980			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.52029			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.60111			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.66172			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.92426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28331			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.29535			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12856			0.00	0	38,170,000,000.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.30625			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.31836			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.32844			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.37273			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.33461			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46171			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.59500	103.34109		8.59500	103.26944			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
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	220,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.94161			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13302			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.05909			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88285			0.00	240,000,000	60,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.90647			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88351			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.30674			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48852			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.20659			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.64116			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99074			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	14.51056		100.00000	14.18626			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.20807			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.80471			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.66584			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.67362			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.98102			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.08721	102.16748		7.08721	102.10898			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	101.02472			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.08823	101.82376		8.08823	101.75730			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	101.08086			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.53886	101.88279		8.53886	101.81264			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	101.14945			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	101.06657			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19072			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23212			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.60380			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.62500	105.49138		8.62500	105.41879			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.67000	112.81463		7.67000	112.74544		144,350,473,800,000.00	18,820,140,000	13,419,570,000.00	
HWAY23	On 07/12/2023	Spot Bond		1.96000	129.08499		1.96000	279.03313			0.00	0	12,628,900,000.00
HWAY24	On 07/12/2024	Spot Bond		1.96000	132.01212		1.96000	285.36048			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.15000	104.15060		9.15000	104.07466		362,340,000,000.00	39,600,000	12,646,086,800.00	
HWAY35	On 31/07/2035	Spot Bond		9.15000	104.16672		9.15000	104.09077			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	95.28796		100.00000	94.54545			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	24.83769		100.00000	24.65564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000	62.60267	100.00000	62.14880				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.91672	100.00000	29.69983				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.90739	100.00000	21.74856				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	96.81852	100.00000	96.06409				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.66956	1.70000	118.65318			91,118,640,000.00	53,599,200	09,165,598,700.00	
I2038	On 31/01/2038	Spot Bond	1.72500	127.02551	1.74000	126.66225			170,502,002,535,000.00	98,841,740,600	88,772,829,900.00	
I2046	On 31/03/2046	Spot Bond	1.72000	128.92796	1.72000	128.90976			97,789,912,000.00	56,854,600	64,857,649,700.00	
I2050	On 31/12/2050	Spot Bond	1.75500	138.54796	1.74000	139.04272			77,568,445,955,520.00	44,198,544,704	58,686,310,600.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.14500	103.27467	7.14500	103.21514			7,145,000,000.00	1,000,000		0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16775				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.02584				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.81500	104.19312	7.81500	104.12695				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.49500	109.41012	7.49500	109.34342				0.00	0	200,000,000.00
IBL28	On 18/08/2016	Spot Bond	7.63500	103.49080	7.63500	103.42761				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.66100				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.66000	101.39944	1.66000	130.69483				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000	104.58883	2.20000	132.87348				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.44764				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.97064				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.61500	104.90916	7.61500	104.84456				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.06886				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77630				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.48819				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45		On 21/12/2018	Spot Bond	8.21500	102.98452		8.21500	102.91658			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.62000	97.30214		8.62000	97.23522			58,616,000,000.00	6,800,000	2,463,600,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48036			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.69500	100.29783		7.69500	100.23544			60,021,000,000.00	7,800,000	7,800,000.00
IBL50		On 02/08/2020	Spot Bond	8.67000	105.05826		8.67000	104.96191			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56342			0.00	0	50,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.69860			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	101.56097		7.90000	101.49684			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	7.99500	103.20607		7.99500	103.14015			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.76953			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42826			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.26500	105.18214		7.26500	105.12096			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	7.95500	107.20798		7.95500	107.13983			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.06000	110.47097		9.06000	110.39119			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.32042			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81552			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72912			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.74424			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.75922			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00635		100.00000	0.00631			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.93628			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.88454			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.29000	101.28946		8.29000	101.22167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.22451			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.23180			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.40000	106.37891		9.40000	101.24110			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.67949		5.00000	100.63887			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.67949		5.00000	100.63887			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.75989		5.00000	101.71894			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.68067		5.00000	100.63971			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.93430		4.00000	100.90117			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	103.12960		4.00000	100.53458			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.41299		100.00000	33.10102			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.22449		100.00000	32.91427			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.22449		100.00000	32.91427			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.32475		9.20000	106.24596			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.54191			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.54191			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.42831			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.18770		100.00000	7.13502			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.56500	102.12544		8.56500	102.05520			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.30272			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.15742		100.00000	14.05478			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	62.86195		100.00000	62.27501			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN268U	On 11/12/2014	Spot Bond	100.00000		99.18478	100.00000	98.38275				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.65786	100.00000	10.51787				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.00953	100.00000	19.45508				0.00	0	10,000,000,000.00
IN281U	On 28/11/2019	Spot Bond	100.00000		13.00969	100.00000	12.70243				0.00	0	10,000,000,000.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.98288	6.25000	99.93155				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.84613	6.25000	99.79494				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.37273	6.40000	99.32081				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.25167	6.40000	99.19988				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000		99.13091	6.40000	99.07924				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		99.00278	6.45000	98.95085				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.88169	6.45000	98.82988				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.76089	6.45000	98.70921				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.64038	6.45000	98.58883				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.70693				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.71747		103.59700	10.71747	103.50771				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.71747		102.34176	10.71747	102.25356				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.78248				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.86297				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.74852				0.00	140,000,000	35,000,000.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.16657	6.50000	101.11326				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.31506			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.31161			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.65489			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23180			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11470			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12910			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.32500	102.32853		8.32500	102.25976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.35068				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.38260				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.40390				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04505				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.09779				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.09000		101.80086	9.09000	101.72590				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.69714				0.00	0	30,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.18500		105.81995	8.18500	105.74963			504,196,000,000.00	61,600,000	2,182,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.25255				0.00	120,000,000	30,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.20739				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.61893				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.81318				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32500		106.00689	8.32500	105.93605				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.39799				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.93204				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.29000		97.55488	3.29000	126.85300				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500		142.14919	3.57500	142.10768				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.51736				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.25180				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.17598				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.84502				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.58763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030		On 31/01/2025	Spot Bond	3.70000	98.25060	3.70000	98.22124			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	98.16869	3.70000	105.37468			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.86012			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.52393			0.00	1,530,000,000	510,000,000.00
IV08		On 30/04/2018	Spot Bond	9.83500	112.44480	9.83500	112.35536			25,571,000,000.00	2,600,000	2,600,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.11557			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.67000	140.68017	3.67000	140.63801			0.00	0	0.00
IVA449		On 04/12/2014	Spot Bond	6.25000	99.93155	6.25000	99.98288			0.00	0	0.00
IVA450		On 11/12/2014	Spot Bond	6.25000	99.94866	6.25000	99.89737			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.40000	99.45938	6.40000	99.40737			0.00	0	0.00
IVA503		On 15/01/2015	Spot Bond	6.40000	99.33811	6.40000	99.28623			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.40000	99.21714	6.40000	99.16538			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.40000	99.21714	6.40000	99.16538			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.45000	98.96816	6.45000	98.91626			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.45000	98.84714	6.45000	98.79537			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.45000	98.72643	6.45000	98.67478			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.45000	98.60601	6.45000	98.55449			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	100.00000	80.75221	100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.51601			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35595			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.08746			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19543			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.29423			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.24531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08173			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11487			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12208			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.13648			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07164			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97478			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77934			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64341			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.37061			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.17164			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.16995			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.35913			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.06638			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85539			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.69915			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52774			0.00	0	700,000,000.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.41076			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.44672			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.44671			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.55500	105.35404		8.55500	106.32186			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.80404		100.00000	14.63768			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.77881		100.00000	11.62410			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.95762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC040	On 24/07/2021	Spot Bond	8.71000	105.38324		8.71000	106.55961			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.79421			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43064			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59322			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82115			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.03338			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.12500	105.83202		7.12500	101.09236			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.64591			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.30686			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	100.00000	20.11653		100.00000	8.97604			0.00	0	1,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	85.97825		100.00000	85.38393			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78560			0.00	30,000,000	30,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	90.43342		100.00000	89.77652			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83112			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.14737		100.00000	33.89980			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.51732			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	88.89216		100.00000	88.25722			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	93.63957		100.00000	92.97072			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	87.72835		100.00000	87.11055			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	97.32620		100.00000	98.27155			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79806			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79030			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.27965	100.00000	55.87162				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.82590				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.05000		144.62790	8.05000	144.53333				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.62748				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.52784				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.71822				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.10911				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.51594				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.51100				0.00	0	23,200,000.00
LBK11	On 28/11/2019	Spot Bond	9.62000		105.23222	9.62000	100.18185				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.73930				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.29500		100.94471	8.29500	100.87785				1,157,152,500,000.00	139,500,000	3,582,400,000.00
LGL03	On 03/04/2018	Spot Bond	8.34500		76.23709	8.34500	99.29280				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.80000		104.47156	8.80000	104.39824				306,240,000,000.00	34,800,000	754,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.71134				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.64500		100.85344	9.64500	100.77561				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.68484				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.29763				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ058	On 08/12/2014	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
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.09736			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.63440			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.22791			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54349			0.00	255,000,000	255,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.14193			0.00	20,000,000	20,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.45749			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92739			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.05891			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53936			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.54073			0.00	0	6,010,000,000.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.55288			0.00	233,000,000	233,000,000.00
MBF043	On 08/12/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	85.96426		100.00000	85.37140			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	39.57771		100.00000	39.28763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		96.29630	100.00000	95.53806				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		19.76861	100.00000	19.50895				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		25.75832	100.00000	25.18265				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		25.92580	100.00000	25.34639				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.80905	100.00000	22.29928				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.21500		104.24850	8.21500	104.17935				29,574,000,000.00	3,600,000	585,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.23500		103.71178	8.23500	103.64283				0.00	0	7,800,000.00
MBSA03	On 09/06/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.78990				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.80467				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.04266				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.43000		103.43787	7.43000	103.37570				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.20500		107.81306	8.20500	107.74241				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.96500		109.61861	8.96500	109.54026				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.13500		99.88248	6.13500	99.83220				3,681,000,000.00	600,000	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.45967				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.51020				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.88000		107.28822	8.88000	107.21059				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.29500		102.83780	7.29500	102.77676				0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.14865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	8.35500	101.13416		8.35500	101.06595			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.65465			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.84000	110.88445		8.84000	107.97911			277,576,000,000.00	31,400,000	431,400,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.09067			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.69514		100.00000	16.57277			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.40028			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.05500	101.13177		8.05500	101.06597			0.00	0	143,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.24500	104.96719		7.24500	104.90631			0.00	0	2,420,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.04500	108.85989		8.04500	108.78992			41,834,000,000.00	5,200,000	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.44771		100.89771	6.40058			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.53316		100.61875	6.48553			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.43045			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.46467			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.50431			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.62568		100.00000	0.62114			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.62568		100.00000	0.62114			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.42500	99.48355		8.42500	99.41553			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	101.51656		7.59000	101.45493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond		8.49000	102.22393		8.49000	102.15352			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.29000	107.30253		8.29000	107.23032			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.31285			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.76000	108.19997		8.76000	108.12312			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.40385			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.57500	107.72875		8.57500	107.65422			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33115			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.46683			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97306			0.00	0	30,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.26947			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36212			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.11500	104.94888		7.11500	104.88809			36,998,000,000.00	5,200,000	789,600,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.87317			0.00	0	40,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.03500	115.84093		8.03500	115.76533			306,133,500,000.00	38,100,000	1,549,600,000.00
NBK4	On 28/10/2024	Spot Bond		10.13500	38.49957		10.13500	38.46903			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.04500	102.23527		7.04500	102.17758			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17594			0.00	0	1,280,000,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.04321			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.42500	104.28363		7.42500	104.22064			23,760,000,000.00	3,200,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49012			0.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.48757		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.05182		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31698		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.13948		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.08605		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01189		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.83234		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.79433		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.39885		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57585		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.49503		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.99539		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.44550		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.70053		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.30500	109.82520	9.30500	109.76962		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.34000	108.53695	9.34000	108.48181		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.83500		104.35495		7.83500	104.28851			86,185,000,000.00	11,000,000	30,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.94861			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.92358			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.31500		108.36068		9.31500	108.30608			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.26378			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08424			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.44500		111.93486		11.44500	111.83167			217,455,000,000.00	19,000,000	1,649,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	102.52787			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.38209			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		168.39978		2.16000	168.37011			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		96.01569		2.60000	95.94179			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.02000		109.39341		8.02000	109.32331			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91463			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.56000		108.26060		8.56000	108.18588			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.22304			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32992			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.21115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.21862				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.21416				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.76000	108.23045	8.76000	108.15402				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.21868				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.22308				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.22011				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.96000	108.20058	8.96000	108.12244				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22912				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.22606				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.22755				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.28229				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.26429				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.23200				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.89500	114.88773	7.89500	114.81444				86,055,500,000.00	10,900,000	510,900,000.00
NRA022	On 31/10/2022	Spot Bond	8.69000	121.30137	8.69000	121.21589				661,309,000,000.00	76,100,000	376,100,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	173.08181	2.05500	173.05265				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.49000	121.38870	9.49000	121.29599				57,889,000,000.00	6,100,000	2,926,100,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.40559				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.22512				0.00	2,740,000,000	1,335,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.61160				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.95728				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.16613				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.16825				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.29839		100.00000	16.18023			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		61.24428		100.00000	60.80026			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.13500		102.51979		7.13500	102.46058			57,080,000,000.00	8,000,000	7,668,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.18119			0.00	0	500,000,000.00
OML03	On 27/11/2024	Spot Bond	9.17000		105.64581		9.17000	100.53389			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.99630		100.00000	22.82958			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.45933			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94706			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.54436			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.56486			0.00	6,000,000,000	3,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.93092			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.86500		109.13967		8.86500	109.05809			0.00	0	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76838			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.78949			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.79899			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.82009			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.91077			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.93184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78984			0.00	0	420,000,000.00
R010P	On 21/12/2025	Spot Bond	7.47000		44.51556		7.47000	44.48881			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.14500		108.54317		6.14500	108.48874		382,325,923,000,000.00	62,217,400,000	37,212,900,000.00	
R158P	On 15/09/2015	Spot Bond	6.21500		95.40856		6.21500	95.36018			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31500		114.95001		6.31500	114.89080		495,200,552,403,000.00	78,416,556,200	99,049,569,500.00	
R159P	On 15/09/2016	Spot Bond	6.14500		89.85209		6.14500	89.80703			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.72500		126.36549		7.65000	126.95416		0,345,673,197,042,500.00	39,245,721,300	52,531,760,000.00	
R187P	On 21/12/2026	Spot Bond	7.39000		41.75351		7.39000	41.72868			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.31000		39.22345		7.31000	39.20038			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		285.56029		1.65000	285.52176		645,341,730,000.00	391,116,200	21,268,980,500.00	
R201	On 21/12/2014	Spot Bond	5.59000		104.16760		5.56000	104.12122		243,724,000,000.00	43,600,000	2,448,760,000.00	
R202	On 07/12/2033	Spot Bond	1.69000		235.25332		1.72000	234.19041		261,394,600,597,000.00	54,671,361,300	60,447,054,000.00	
R2023	On 28/02/2023	Spot Bond	7.45500		103.89190		7.36000	104.41461		1,390,878,714,088,500.00	86,569,914,700	38,939,807,700.00	
R203	On 15/09/2017	Spot Bond	6.59000		106.03603		6.49500	106.22323		2,918,094,963,505,000.00	42,806,519,500	7,754,535,600.00	
R2030	On 31/01/2030	Spot Bond	8.07500		102.16085		8.07500	102.09494		745,378,298,250,000.00	92,306,910,000	72,417,597,000.00	
R2032	On 31/03/2032	Spot Bond	8.26500		101.40743		8.26500	101.33976		451,435,594,299,000.00	54,620,156,600	56,019,159,600.00	
R2037	On 31/01/2037	Spot Bond	8.39000		104.08326		8.39000	104.01354		590,609,974,138,000.00	70,394,514,200	52,047,446,100.00	
R204	On 21/12/2018	Spot Bond	6.87500		107.61802		6.78500	107.87959		3,395,313,050,937,500.00	93,863,716,500	15,158,815,500.00	
R2044	On 31/01/2044	Spot Bond	8.51000		105.64378		8.51000	105.57203		1,286,286,500,000,000.00	51,150,000,000	7,945,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.49000		105.23953		8.49000	105.16704		1,929,707,199,465,000.00	27,291,778,500	43,287,649,300.00	
R207	On 15/01/2020	Spot Bond	7.06500		103.64726		6.97000	103.99336		1,386,617,190,282,000.00	96,265,702,800	35,341,060,500.00	
R208	On 31/03/2021	Spot Bond	7.23000		98.86732		7.14000	99.25436		1,628,386,081,038,000.00	25,226,290,600	13,677,169,300.00	
R209	On 31/03/2036	Spot Bond	8.36500		80.29556		8.30000	80.78225		2,626,772,427,387,500.00	14,019,417,500	53,002,844,300.00	
R210	On 31/03/2028	Spot Bond	1.67000		175.72709		1.67000	175.70301		1,619,474,818,000.00	969,745,400	32,177,118,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	1.00000	132.51311	0.96000	132.61288				3,762,147,600,000.00	3,762,147,600	77,876,268,000.00
R212	On 31/01/2022	Spot Bond	1.62000	137.95232	1.63000	137.84509				51,699,151,530,000.00	31,913,056,500	96,150,968,700.00
R213	On 28/02/2031	Spot Bond	8.20000	91.23505	8.13000	91.75148				3,218,618,159,540,000.00	92,514,409,700	172,118,489,100.00
R214	On 28/02/2041	Spot Bond	8.40500	81.71169	8.40500	81.65597				2,271,342,079,136,000.00	70,237,011,200	161,986,376,800.00
R227C	On 15/03/2015	Spot Bond	6.37500	98.33405	6.37500	98.28341				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.21500	95.40856	6.21500	95.36018				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.13500	92.62419	6.13500	92.57782				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.14500	89.85209	6.14500	89.80703				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.56500	99.80219	5.56500	99.75665				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.28500	96.74037	6.28500	96.69132				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.15500	93.91546	6.15500	93.86881				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.13500	91.13866	6.13500	91.09353				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.19500	88.32148	6.19500	88.27732				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.47000	85.09087	6.47000	85.04647				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.52000	82.30336	6.52000	82.26009				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.79000	78.97201	6.79000	78.92880				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.77000	76.43860	6.77000	76.39689				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.75000	74.00077	6.75000	73.96051				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.74000	71.61966	6.74000	71.58076				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.93000	68.58372	6.93000	68.54543				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.91000	66.36426	6.91000	66.32732				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.06000	63.54318	7.06000	63.50705				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.03000	61.50185	7.03000	61.46703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	7.00000	59.54337	7.00000	59.50980				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.97000	57.66399	6.97000	57.63161				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.93000	55.90623	6.93000	55.87502				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.89000	54.22306	6.89000	54.19296				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.59000	49.14718	7.59000	49.11718				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.55000	47.53374	7.55000	47.50487				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.51000	45.99102	7.51000	45.96323				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.47000	44.51556	7.47000	44.48881				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.43000	43.10409	7.43000	43.07832				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.39000	41.75351	7.39000	41.72868				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.35000	40.46089	7.35000	40.43696				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.31000	39.22345	7.31000	39.20038				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.37044				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.24107				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.40989				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.23656				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.45818	100.00000	21.30260				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.58057	100.00000	9.51111				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.17665	100.00000	25.98479				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	55.67988	100.00000	54.94854				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	9.25069	100.00000	100.00000				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	0.79116	100.00000	100.00000				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	6.16712	100.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.59170				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88191			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.14470			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.16833			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.17690			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33358			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19242			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.62220			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.14869			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.64388			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.92257			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94118			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.14264			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.94003			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.96824			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
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.87302			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.50458			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.35428		12.35000	106.25043			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.94425		100.00000	13.84316			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.03270			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.77789			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.58892		100.00000	3.56233			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.37467		100.00000	24.19796			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	35.93172		100.00000	35.67121			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.78958		100.00000	12.74263			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	30.04206		100.00000	29.82426			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.01598			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.44000	108.71447		8.44000	108.64043			258,264,000,000.00	30,600,000	854,600,000.00
RW23	On 10/12/2023	Spot Bond	8.61000	105.50941		8.61000	105.43654			346,122,000,000.00	40,200,000	40,200,000.00
RW28	On 10/12/2028	Spot Bond	9.36000	89.46254		9.36000	106.69457			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.51500	106.33579		7.51500	106.27080			483,966,000,000.00	64,400,000	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25037			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.54500	103.06245		8.54500	102.99140			0.00	0	850,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.93361			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.07258			0.00	1,911,200,000	955,600,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.82159			0.00	660,000,000	220,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.97456			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.95777			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.07768			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.79500		101.65461		6.79500	101.59958			148,131,000,000.00	21,800,000	0.00
SBK9	On 10/04/2018	Spot Bond	8.28500		101.67238		8.28500	101.60438			323,943,500,000.00	39,100,000	2,409,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.60500		107.41949		7.60500	107.35307			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.14926		7.96000	107.07997			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39500		107.57989		7.39500	107.51517			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.89500		102.76196		7.89500	102.69604			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54000		107.46910		7.54000	107.40320			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.67500		107.36612		7.67500	107.29912			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.80862			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36596			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.54500		105.22263		7.54500	105.15807			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38211			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.56039			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.51505			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.61000		112.39347		8.61000	112.31584			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.55000		104.05980		9.55000	103.97937			472,725,000,000.00	49,500,000	49,500,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.41421			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.49119			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.44988			0.00	0	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.58508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	8.36500	102.18525		8.36500	102.11588			350,493,500,000.00	41,900,000	1,764,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.48768		100.00000	16.37904			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.90000	110.61929		8.90000	110.54079			980,780,000,000.00	110,200,000	3,010,200,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98989			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.41000	100.94037		8.41000	100.87223			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.56000	90.93898		9.56000	90.86864			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87240			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.30000	103.43816		9.30000	103.36111			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53827			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.58034			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.45000	113.59351		9.45000	106.21204			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.84000	99.28745		8.84000	99.21630			917,592,000,000.00	103,800,000	281,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.31500	110.79230		7.31500	110.72744			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	127.00605		2.18000	274.53435			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.60500	102.76331		1.60500	130.84426			1,284,000,000,000.00	800,000,000	700,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.49169		100.00000	16.37082			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.06768		0.00000	165.06768			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.23000	115.16023		2.23000	129.15871			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.16657		6.50000	101.11326			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08440			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.45065			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.98595			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.52500		104.37102		8.52500	104.29962			0.00	0	307,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.64522			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43930			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.42932			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.96059		100.00000	21.80137			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.86200			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		80.41481		100.00000	79.73333			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68476			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.89867		100.00000	24.71617			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.24810		100.00000	33.92483			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.09278		100.00000	28.81514			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.73500		105.89338		8.73500	105.81837			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.56500		106.22185		7.56500	106.15757			77,163,000,000.00	10,200,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.38500		104.61415		8.38500	103.61008			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.89500		102.76196		7.89500	102.69604			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.28802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48843			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77600			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.49882			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.59500	107.21193		7.59500	107.14645			402,535,000,000.00	53,000,000	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04219			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30609			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.04520			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.69000	98.50362		8.69000	98.43458			179,014,000,000.00	20,600,000	351,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08764			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60071			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85879			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.74800	91.72868		8.74800	91.66397			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.24000	94.04432		8.24000	93.98175			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.80500	104.12264		6.80500	104.06457			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.23000	98.84667		8.23000	98.78170			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72806			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.67500	103.30481		7.67500	103.24035			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	110.44347		2.45000	110.84267			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.73500	103.38137		7.73500	104.54955			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.45000	112.32311		9.45000	112.23814			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021		On 28/02/2031	Spot Bond	9.48000	81.55402		9.48000	81.49144			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.97039			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.59427			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	101.62434			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
SY1188		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1189		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1190		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1193		On 17/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1194		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1195		On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1199		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1200		On 18/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1201		On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1202		On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1204		On 08/01/2015	Spot Bond	100.00000	92.17172		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
SZ18	On 30/09/2015	Spot Bond	6.60500	106.92435		6.60500	106.86710			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.26000	106.90887		8.26000	106.83758			19,824,000,000.00	2,400,000	2,400,000.00
TF108U	On 22/02/2016	Spot Bond	100.00000	38.21136		100.00000	37.93432			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.88111			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.61380			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00932			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40918			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.47994			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.72831			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.56500	104.84687		7.56500	104.78342			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.02957		7.83000	102.96508			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	30,000,000.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.21787		7.16000	102.71242			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

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	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.37616		8.73000	103.30416			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.15500		101.61872		8.15500	101.55187			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91737			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.96110			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00607			0.00	600,000,000	300,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50318			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

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	8.48000	103.55670		8.48000	103.41657			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.39000	105.90978		8.39000	105.61255			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96236			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.53716		101.06155	6.48933			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24443			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.94362			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95611			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.94362			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.95611			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.96236			0.00	0	40,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95611			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02481			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.02481			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02481			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12465			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.14960			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11841			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61629			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.64734			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63492			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.27500		103.03386		7.27500	102.97398		7,275,000,000,000.00	1,000,000,000	1,627,300,000.00	
TL20	On 22/02/2020	Spot Bond	8.83000		93.28541		8.83000	93.22056			0.00	0	30,000,000.00
TN17	On 14/11/2017	Spot Bond	7.42500		105.33646		7.42500	105.27283		29,832,165,000,000.00	4,017,800,000	27,261,493,400.00	
TN20	On 17/09/2020	Spot Bond	8.82000		109.82554		8.82000	109.74701		375,411,834,000.00	42,563,700	20,320,605,100.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.19034		100.00000	1.17923			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.06500		111.39108		9.06500	111.30927		218,466,500,000.00	24,100,000	11,024,100,000.00	
TN25	On 19/08/2025	Spot Bond	9.33500		103.94108		9.33500	103.86380			0.00	0	17,309,727,000.00
TN27	On 14/11/2027	Spot Bond	9.42000		96.73664		9.42000	96.66286		516,216,000,000.00	54,800,000	8,632,300,000.00	
TN30	On 09/10/2030	Spot Bond	9.77500		114.41693		9.77500	107.39912			0.00	0	7,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.31500		112.73771		10.31500	105.55811		5,054,350,000,000.00	490,000,000	13,000,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90851			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.25452			0.00	8,301,970,000	1,101,970,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.37545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.38475			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.38566			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.43128			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52588			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.38523			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.27852			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20354			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.22805			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.06214			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.13148			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.21439		10.00000	100.13394			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905		9.75000	100.13060			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.20871		100.00000	10.12994			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.92256		100.00000	12.75282			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.76089		100.00000	12.66838			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	92.57638		100.00000	91.89899			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	74.19355		100.00000	72.44094			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC072	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.54000	113.11252		8.54000	113.03416			111,020,000,000.00	13,000,000	13,000,000.00
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	101.25889			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51419			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.53029			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.53103			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37757			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.41417			0.00	4,000,000,000	2,000,000,000.00
WS04	On 30/05/2016	Spot Bond		6.70500	108.29839		6.70500	108.23922			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.45000	242.75328		1.45000	242.72470			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.46500	101.42795		6.46500	101.37566			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.99500	104.72538		6.99500	104.66572			16,788,000,000.00	2,400,000	4,702,400,000.00
WSP3	On 28/05/2019	Spot Bond		7.34000	106.47701		7.34000	106.41341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4		On 28/05/2020	Spot Bond	7.59500	106.44096	7.59500	106.37522			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	7.68000	106.87872	7.68000	106.81198			13,824,000,000.00	1,800,000	2,701,800,000.00
Z014		On 30/06/2015	Spot Bond	6.09500	96.67916	6.09500	96.63185			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.02500	95.00825	6.02500	94.96178			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.09500	96.66339	6.09500	96.61608			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	6.73000	72.73515	6.73000	72.69526			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	29.04654	100.00000	28.88153			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>36,351,646,766,607,000.00</b>	<b>1,606,023,404</b>	<b>0740190909000.00</b>
<b>Grand Total:</b>										<b>36,351,649,349,352,400.00</b>	<b>1,606,146,416</b>	<b>0740195165276.00</b>