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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 06/10/2014	Any day expiry	11.20080	11.20080		11.26280	11.26280		10.79	0.00	0	0.00
\$ / R	11.12	Call	On 06/10/2014	Any day expiry	103.96700	0.10397	162.18980	0.16219	103.967	11.64	0.00	0	10,000.00
\$ / R		On 08/10/2014	Any day expiry	11.19900	11.19900		11.26650	11.26650		11.40	0.00	0	0.00
\$ / R	10.74	Call	On 08/10/2014	Any day expiry	460.82590	0.46083	527.86320	0.52786	460.826	16.16	0.00	0	250.00
\$ / R		On 13/10/2014	Any day expiry	11.20780	11.20780		11.27570	11.27570		10.90	0.00	0	0.00
\$ / R	11.19	Call	On 13/10/2014	Any day expiry	94.32790	0.09433	144.23050	0.14423	94.328	10.98	0.00	0	6,000.00
\$ / R		On 20/10/2014	Any day expiry	11.22050	11.22050		11.28870	11.28870		10.79	0.00	0	1,280.00
\$ / R		On 27/10/2014	Any day expiry	11.23340	11.23340		11.30170	11.30170		10.72	0.00	0	0.00
\$ / R	11.26	Put	On 27/10/2014	Any day expiry	143.71360	0.14371	111.83200	0.11183	143.714	11.07	0.00	0	6,000.00
\$ / R	11.38	Call	On 27/10/2014	Any day expiry	77.79760	0.07780	102.95120	0.10295	77.798	11.77	0.00	0	6,000.00
\$ / R	11.38	Put	On 27/10/2014	Any day expiry	224.39760	0.22440	181.25120	0.18125	224.398	11.77	0.00	0	6,000.00
\$ / R		On 29/10/2014	Any day expiry	11.23710	11.23710		11.30540	11.30540		10.77	0.00	0	668.00
\$ / R	10.80	Put	On 29/10/2014	Any day expiry	16.60890	0.01661	7.78270	0.00778	16.609	11.47	0.00	0	500.00
\$ / R	11.15	Put	On 29/10/2014	Any day expiry	92.85030	0.09285	70.92890	0.07093	92.850	10.86	0.00	0	500.00
\$ / R	11.69	Call	On 29/10/2014	Any day expiry	30.94960	0.03095	42.84360	0.04284	30.950	13.60	0.00	0	500.00
\$ / R	13.33	Call	On 29/10/2014	Any day expiry	0.32200	0.00032	0.27710	0.00028	0.322	21.28	0.00	0	500.00
\$ / R		On 30/10/2014	Any day expiry	11.23890	11.23890		11.30730	11.30730		10.77	0.00	0	0.00
\$ / R	11.36	Put	On 30/10/2014	Any day expiry	214.39140	0.21439	172.94420	0.17294	214.391	11.69	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	59.68880	0.05969			78.96520	0.07897	59.689	12.49	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	320.78880	0.32079			271.66520	0.27167	320.789	12.49	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.24810		11.24810		11.31650	11.31650		10.67	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	1.76010	0.00176			1.16810	0.00117	1.760	14.74	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	22.23990	0.02224			31.18390	0.03118	22.240	14.47	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.24990		11.24990		11.31840	11.31840		10.95	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	511.45510	0.51146			574.39650	0.57440	511.455	10.32	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	175.02520	0.17503			216.35450	0.21635	175.025	10.88	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.25910		11.25910		11.32780	11.32780		10.90	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.26280		11.26280		11.33150	11.33150		10.92	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.28660		11.28660		11.35580	11.35580		11.11	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	26.01490	0.02601			20.22270	0.02022	26.015	9.93	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.46490	0.00146			1.12480	0.00112	1.465	18.95	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.28850		11.28850		11.35770	11.35770		11.13	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	126.18650	0.12619			102.81780	0.10282	126.186	10.78	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	61.90080	0.06190			74.38160	0.07438	61.901	13.83	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.29210		11.29210		11.36140	11.36140		11.12	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.31470		11.31470		11.38610	11.38610		11.10	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.31680		11.31680		11.38830	11.38830		11.10	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.31890		11.31890		11.39050	11.39050		11.09	169,342,062.90	14,961	1,015,189.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.87650	0.00088			0.53060	0.00053	0.877	18.42	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.68690	0.00169			1.04390	0.00104	1.687	16.68	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	3.30200	0.00330			2.06610	0.00207	3.302	14.99	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	4.05800	0.00406			2.54900	0.00255	4.058	14.49	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	5.22860	0.00523			3.30150	0.00330	5.229	13.90	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,225.39380	1.22539		1,294.62040	1.29462		1,225.394	13.40	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	6.49380	0.00649			4.12040	0.00412	6.494	13.40	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,029.00550	1.02901		1,097.28370	1.09728		1,029.006	12.39	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	11.06740	0.01107			7.67710	0.00768	11.067	12.18	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	11.32400	0.01132			7.91830	0.00792	11.324	12.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	11.58680	0.01159			8.16670	0.00817	11.587	12.08	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	12.13380	0.01213			8.68750	0.00869	12.134	11.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	12.71010	0.01271			9.24120	0.00924	12.710	11.88	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	13.95770	0.01396			10.45600	0.01046	13.958	11.67	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	14.29110	0.01429			10.78340	0.01078	14.291	11.62	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	15.71590	0.01572			12.19890	0.01220	15.716	11.42	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	16.09630	0.01610			12.58030	0.01258	16.096	11.37	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	16.88990	0.01689			13.37940	0.01338	16.890	11.27	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	18.16280	0.01816			14.67260	0.01467	18.163	11.11	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	20.53200	0.02053			17.10780	0.01711	20.532	10.86	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	22.11840	0.02212			18.75460	0.01875	22.118	10.71	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	26.38310	0.02638			23.22490	0.02322	26.383	10.35	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	617.38500	0.61739			685.94450	0.68594	617.385	10.20	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	608.12730	0.60813			676.72980	0.67673	608.127	10.15	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	573.53490	0.57353			640.10960	0.64011	573.535	10.15	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	556.89590	0.55690			621.95440	0.62195	556.896	10.19	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	39.76310	0.03976			32.41840	0.03242	39.763	10.21	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	41.59060	0.04159			33.40980	0.03341	41.591	10.22	0.00	0	41,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	508.40580	0.50841	568.74770	0.56875	508.406	10.30	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	477.34070	0.47734	536.19210	0.53619	477.341	10.37	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	65.84040	0.06584	51.91830	0.05192	65.840	10.42	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	68.44410	0.06844	54.11910	0.05412	68.444	10.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	71.11740	0.07112	56.38610	0.05639	71.117	10.46	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	404.45200	0.40445	459.21600	0.45922	404.452	10.55	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	85.55200	0.08555	68.71600	0.06872	85.552	10.55	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	364.18380	0.36418	416.28980	0.41629	364.184	10.66	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	357.73330	0.35773	409.38490	0.40938	357.733	10.68	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	345.05870	0.34506	395.79280	0.39579	345.059	10.71	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	119.93490	0.11993	98.60630	0.09861	119.935	10.73	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	308.85920	0.30886	356.77930	0.35678	308.859	10.82	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	280.78810	0.28079	326.31580	0.32632	280.788	10.91	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	161.88810	0.16189	135.81580	0.13582	161.888	10.91	0.00	0	1,750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	254.60900	0.25461	297.72520	0.29773	254.609	11.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	214.35440	0.21435	250.94730	0.25095	214.354	11.28	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	192.52270	0.19252	223.03120	0.22303	192.523	11.55	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	342.27640	0.34228	296.86570	0.29687	342.276	12.01	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	132.96890	0.13297	155.07500	0.15508	132.969	12.51	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	128.45700	0.12846	149.89120	0.14989	128.457	12.60	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	126.26520	0.12627	147.37140	0.14737	126.265	12.64	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	104.78110	0.10478	122.61640	0.12262	104.781	13.15	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	99.67820	0.09968	116.72260	0.11672	99.678	13.28	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	87.46600	0.08747	102.56020	0.10256	87.466	13.65	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	77.14720	0.07715	90.40450	0.09040	77.147	14.03	0.00	0	1,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	75.96650	0.07597	89.01160	0.08901	75.966	14.07	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	70.38690	0.07039	82.52400	0.08252	70.387	14.31	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	751.48690	0.75149	692.02400	0.69202	751.487	14.31	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	69.33290	0.06933	81.29980	0.08130	69.333	14.35	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	60.69760	0.06070	71.24500	0.07125	60.698	14.78	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	46.58130	0.04658	54.77800	0.05478	46.581	15.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	45.96540	0.04597	54.05770	0.05406	45.965	15.72	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	11.59590	0.01160	21.11740	0.02112	11.596	17.02	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	10.14890	0.01015	19.53180	0.01953	10.149	17.08	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	6.78120	0.00678	15.58360	0.01558	6.781	17.28	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	6.48240	0.00648	15.20960	0.01521	6.482	17.30	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	2.60430	0.00260	0.38580	0.00039	2.604	24.35	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.32520	11.32520	11.39710	11.39710		11.06	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	39.29610	0.03930	32.37580	0.03238	39.296	10.17	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	141.36450	0.14136	117.44860	0.11745	141.365	10.79	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	76.11660	0.07612	88.59980	0.08860	76.117	14.22	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	4.59230	0.00459	8.39200	0.00839	4.592	19.48	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.34190	11.34190	11.41460	11.41460		11.02	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.41450	11.41450	11.48960	11.48960		11.54	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	64.06050	0.06406	53.29380	0.05329	64.061	10.54	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	18.64140	0.01864	29.59360	0.02959	18.641	21.09	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.46940	11.46940	11.54620	11.54620		11.78	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	77.12760	0.07713	65.24990	0.06525	77.128	10.70	0.00	0	300.00

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\$ / R	On 25/02/2015	Any day expiry	14.50	Call	41.82950	0.04183	46.31550	0.04632	41.829	22.95	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.47140	11.47140	11.54820	11.54820		11.77	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.47340	11.47340	11.55020	11.55020		11.78	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.50670	11.50670	11.58460	11.58460		11.94	24,739,405.00	2,150	119,890.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	21.46920	0.02147	19.76110	0.01976	21.469	12.25	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	28.23810	0.02824	26.69630	0.02670	28.238	11.30	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	43.96120	0.04396	37.18310	0.03718	43.961	11.05	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	76.88190	0.07688	64.99790	0.06500	76.882	10.86	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	83.93790	0.08394	71.00170	0.07100	83.938	10.83	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	106.03960	0.10604	89.90260	0.08990	106.040	10.74	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	257.56830	0.25757	223.23560	0.22324	257.568	11.49	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	415.59750	0.41560	455.62000	0.45562	415.598	11.71	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	335.73830	0.33574	365.43050	0.36543	335.738	12.28	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	262.70820	0.26271	285.76280	0.28576	262.708	13.15	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	228.31910	0.22832	248.20640	0.24821	228.319	13.67	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	136.74960	0.13675	147.87740	0.14788	136.750	15.76	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	98.23190	0.09823	106.31560	0.10632	98.232	17.14	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	57.69230	0.05769	60.17360	0.06017	57.692	21.32	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.52830	11.52830	11.60680	11.60680		11.94	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	90.52700	0.09053	76.69940	0.07670	90.527	10.89	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	64.14130	0.06414	65.95700	0.06596	64.141	24.27	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.53810	11.53810	11.20100	11.20100		11.90	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	215.75980	0.21576	0.00000	0.00000	215.760	11.27	4,498,857.99	22,187	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	208.69980	0.20870	0.00000	0.00000	208.700	14.39	8,977,844.52	44,276	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.59250	11.59250	11.67180	11.67180		12.28	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	102.40560	0.10241	88.54340	0.08854	102.406	11.03	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	84.08300	0.08408	87.78730	0.08779	84.083	24.74	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.65140	11.65140	11.73070	11.73070		12.43	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	111.89140	0.11189	97.61390	0.09761	111.891	11.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	86.91660	0.08692	94.70090	0.09470	86.917	24.37	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.68390	11.68390	11.76330	11.76330		12.56	6,776,662.00	580	18,298.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	103.28500	0.10329	90.79540	0.09080	103.285	11.24	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	107.06070	0.10706	94.21330	0.09421	107.061	11.24	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	185.77530	0.18578	166.14850	0.16615	185.775	11.13	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	191.64160	0.19164	171.53390	0.17153	191.642	11.13	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	325.83120	0.32583	288.55310	0.28855	325.831	11.84	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Put	435.32170	0.43532	393.22000	0.39322	435.322	12.32	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	206.26630	0.20627	220.57510	0.22058	206.266	16.32	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	182.67140	0.18267	195.10640	0.19511	182.671	16.90	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.71230	11.71230	11.79170	11.79170		12.56	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	120.55000	0.12055	106.87070	0.10687	120.550	11.25	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	87.18030	0.08718	99.38430	0.09938	87.180	24.14	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.77950	11.77950	11.86360	11.86360		12.90	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	130.82120	0.13082	115.00910	0.11501	130.821	11.41	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	102.89910	0.10290	111.16070	0.11116	102.899	24.28	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.83860	11.83860	11.92870	11.92870		12.94	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	138.63090	0.13863	120.86540	0.12087	138.631	11.53	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	103.85820	0.10386	111.54000	0.11154	103.858	24.08	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 14/09/2015	Foreign Exchange Future		11.87530	11.87530		11.96910	11.96910		13.20	5,937,650.00	500	2,185.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	100.28280	0.10028	87.33950	0.08734	100.283	11.69	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,380.94770	1.38095	1,461.48980	1.46149	1,380.948	11.64	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,066.55610	1.06656	1,136.64930	1.13665	1,066.556	11.58	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	564.19850	0.56420	601.62810	0.60163	564.198	13.46	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	431.62440	0.43162	459.75440	0.45975	431.624	14.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	331.52700	0.33153	352.45620	0.35246	331.527	16.23	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry		11.90380	11.90380		12.00050	12.00050		13.20	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	144.20710	0.14421	123.98800	0.12399	144.207	11.56	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	110.50170	0.11050	124.93850	0.12494	110.502	23.93	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.96750	11.96750		12.06060	12.06060		13.49	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	148.78460	0.14878	133.29250	0.13329	148.785	11.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	124.89230	0.12489	139.70450	0.13970	124.892	23.91	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.02780	12.02780		12.11480	12.11480		13.51	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	154.49310	0.15449	139.97830	0.13998	154.493	11.70	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	112.93700	0.11294	125.97370	0.12597	112.937	23.56	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.06230	12.06230		12.14570	12.14570		13.73	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,269.21910	1.26922	1,332.25240	1.33225	1,269.219	11.82	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		12.08380	12.08380		12.16510	12.16510		13.73	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	160.26510	0.16027	146.59240	0.14659	160.265	11.81	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	110.65150	0.11065	115.12050	0.11512	110.651	23.58	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.31890	11.31890		11.39050	11.39050		11.09	169,783.50	15	1,416.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.50670	11.50670		11.58460	11.58460		11.94	57,533.50	5	133.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	47,458.63130	0.47459	51,887.79500	0.51888	47,458.631	11.44	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.68390	11.68390		11.76330	11.76330		12.56	58,419.50	5	50.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.87530	11.87530		11.96910	11.96910		13.20	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry		18.08060	18.08060		18.29120	18.29120		10.54	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	35.66900	0.03567	19.29460	0.01929	35.669	11.87	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.23900	18.23900		18.45580	18.45580		10.73	16,433,339.00	901	37,296.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	52.07810	0.05208	40.52980	0.04053	52.078	9.28	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	510.90050	0.51090	387.68690	0.38769	510.901	11.32	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	107.28850	0.10729	154.78960	0.15479	107.289	12.86	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	85.08650	0.08509	130.65960	0.13066	85.086	12.96	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry		18.37030	18.37030		18.59280	18.59280		11.36	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	381.13600	0.38114	295.20660	0.29521	381.136	11.14	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	541.46490	0.54146	430.10370	0.43010	541.465	11.58	3,822,011.70	7,878	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	627.95190	0.62795	503.19190	0.50319	627.952	11.86	2,591,991.54	4,562	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	48.65040	0.04865	65.47950	0.06548	48.650	16.01	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	28.47020	0.02847	38.23920	0.03824	28.470	16.87	157,993.29	3,939	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	28.02660	0.02803	37.63810	0.03764	28.027	16.89	90,008.26	2,281	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.52290	18.52290		18.75100	18.75100		11.70	3,704,580.00	200	2,072.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	427.49970	0.42750	517.86500	0.51786	427.500	12.68	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.78680	18.78680		19.01810	19.01810		12.25	3,757,360.00	200	1,975.00
£ / R	On 14/09/2015	Foreign Exchange Future		19.07200	19.07200		19.32680	19.32680		12.91	3,814,400.00	200	215.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10441	0.10441		0.10405	0.10405		10.34	0.00	0	15,514.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10626	0.10626		0.10594	0.10594		12.00	0.00	0	25.00
€ / R	On 29/10/2014		Any day expiry	14.22280	14.22280		14.24380	14.24380		10.30	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.29090	14.29090		14.31320	14.31320		10.64	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.33100	14.33100		14.35630	14.35630		10.69	3,582,750.00	250	73,889.00
€ / R	On 12/12/2014	13.50	Put	25.40990	0.02541		24.27270	0.02427	25.410	10.06	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	56.05370	0.05605		51.86530	0.05187	56.054	9.99	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	121.43430	0.12143		116.28530	0.11629	121.434	10.30	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	182.48550	0.18249		176.87860	0.17688	182.485	10.50	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	79.58200	0.07958		86.65960	0.08666	79.582	13.31	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	65.83340	0.06583		71.74850	0.07175	65.833	13.77	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	59.25500	0.05926		64.59070	0.06459	59.255	14.03	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	18.38870	0.01839		19.75560	0.01976	18.389	16.72	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.57950	14.57950		14.61190	14.61190		11.60	1,239,257.50	85	24,723.00
€ / R	On 16/03/2015	13.80	Put	123.43800	0.12344		114.74180	0.11474	123.438	10.44	0.00	0	14,500.00
€ / R	On 16/03/2015	14.00	Put	182.12870	0.18213		172.08660	0.17209	182.129	10.65	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	189.20200	0.18920		179.02760	0.17903	189.202	10.68	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	315.63900	0.31564		331.25900	0.33126	315.639	12.56	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	302.79840	0.30280		318.02170	0.31802	302.798	12.67	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	251.10510	0.25111		264.63050	0.26463	251.105	13.22	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	245.17290	0.24517		258.49480	0.25849	245.173	13.29	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	211.35710	0.21136		223.30270	0.22330	211.357	13.75	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.81790	14.81790		14.85210	14.85210		12.10	3,704,475.00	250	1,300.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.08370	15.08370		15.13670	15.13670		12.76	0.00	0	35.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	511.92900	511.92900		510.40500	510.40500			0.00	0	0.00
AL12	On 05/02/2015		Index Future	519.93300	519.93300		518.38600	518.38600			0.00	0	0.00
AL12	On 07/05/2015		Index Future	528.88700	528.88700		527.31700	527.31700			0.00	0	0.00
AL37	On 06/11/2014		Index Future	433.07700	433.07700		432.55900	432.55900			0.00	0	3.00
AL37	On 05/02/2015		Index Future	439.84800	439.84800		439.32300	439.32300			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	509.54000	509.54000		508.41300	508.41300			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	517.50700	517.50700		516.36300	516.36300			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	465.35700	465.35700		464.38000	464.38000			0.00	0	584.00
ALBI	On 05/02/2015		Index Future	472.63300	472.63300		471.64200	471.64200			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	480.77200	480.77200		479.76800	479.76800			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.88740	9.88740		9.87320	9.87320		8.62	13,347,990.00	1,350	10,118.00
AU\$ / R	On 12/12/2014	9.45	Put	20.72310	0.02072		29.00060	0.02900	20.723	8.58	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	109.55000	0.10955		126.10130	0.12610	109.550	8.61	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	92.30450	0.09230		96.67220	0.09667	92.305	9.16	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	10.43820	0.01044		11.86360	0.01186	10.438	11.42	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	8.92450	0.00892		10.18590	0.01019	8.925	11.56	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	9.98280	9.98280		9.97440	9.97440		10.97	0.00	0	6,060.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	10.07450		10.07450		10.06670	10.06670		11.69	2,518,625.00	250	2,850.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	10.17700		10.17700		10.17890	10.17890		12.06	2,544,250.00	250	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future	10.13680		10.13680		10.16460	10.16460		9.56	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	10.28100		10.28100		10.31460	10.31460		10.42	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	57.88270		57.88270		-63.65040	-63.65040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	1,135.10150		1,135.10150		1,186.09800	1,186.09800			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,234.05030		1,234.05030		1,285.21270	1,285.21270			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	153.87480		153.87480		-125.94010	-125.94010			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	1,055.04510		1,055.04510		1,103.50140	1,103.50140			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.86750		11.86750		11.89560	11.89560		11.57	593,375.00	50	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.07990		12.07990		12.11400	12.11400		12.17	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.82770		1.82770		1.83500	1.83500		11.53	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.84570		1.84570		1.85460	1.85460		11.44	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	122.71365		122.71365		122.69444	122.69444			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.64751		124.64751		124.62843	124.62843			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.65224		82.63867		9.68369	82.40745			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.74679		83.93065		9.77922	83.69616			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.82303		81.58692		9.85641	81.34886			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	463.84100		463.84100		462.94500	462.94500			0.00	0	414.00
GOVI	On 05/02/2015	GOVI	471.09300		471.09300		470.18400	470.18400			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	479.20600		479.20600		478.28400	478.28400			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.37698		117.37698		117.35986	117.35986			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.06969		118.06969		118.05266	118.05266			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.80548		122.80548		123.01113	123.01113			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.43901		123.43901		123.64846	123.64846			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	124.00607		124.00607		123.98748	123.98748			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.96014		125.96014		125.94174	125.94174			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	131.71415		131.71415		131.69419	131.69419			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.34146		132.34146		132.32171	132.32171			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.19900		219.19900		219.26700	219.26700			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future	222.65300		222.65300		222.72300	222.72300			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	226.51400		226.51400		226.58700	226.58700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	592.56100		592.56100		592.65900	592.65900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	601.93500		601.93500		602.03700	602.03700			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.89351		144.89351		144.87564	144.87564			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.18000		93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.35000		93.65000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.47000		93.53000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.65000		93.35000		6.65000	93.35000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.70000		92.30000		7.70000	92.30000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future	0.12530		0.12530		0.13000	0.13000			0.00	0	0.00
NGN / R	On 12/12/2014	Foreign Exchange Future	0.06760		0.06760		0.07000	0.07000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26610		1.26610		1.26040	1.26040			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26700		1.26700		1.26130	1.26130			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.30370		120.65850		8.34003	120.35401		7.84	0.00	0	48,781.00
R186	On 06/11/2014	Bond Future	7.70	Call	42.54000		0.04254		35.14000	0.03514	42.540	7.64	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	88.44000		0.08844		73.84000	0.07384	88.440	7.68	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	302.25000		0.30225		258.40000	0.25840	302.250	7.75	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,158.04000		1.15804	1,028.40000	1.02840	1,158.040	1,158.040	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,189.11000		1.18911	1,363.96000	1.36396	1,189.110	1,189.110	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	670.67000		0.67067	794.63000	0.79463	670.670	670.670	7.97	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	542.87000		0.54287	650.84000	0.65084	542.870	542.870	8.00	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	475.80000		0.47580	574.61000	0.57461	475.800	475.800	8.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	11.88000		0.01188	17.32000	0.01732	11.880	11.880	8.43	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.37305		117.24926	8.41067	116.94042			8.00	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	557.22000		0.55722	620.42000	0.62042	557.220	557.220	8.24	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.42341		119.27111	8.46233	118.95766			8.12	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/11/2014	Bond Future			287.27845		287.27845	287.23635	287.23635				0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.78850		285.78850	285.74653	285.74653				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/11/2014	Bond Future			232.24818		232.24818	232.55162	232.55162				0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			232.71201		232.71201	233.02109	233.02109				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.13756		99.21668	8.17409	99.00271			6.46	133,942,518.00	1,350	8,484.00
R2023	On 05/02/2015	Bond Future			8.21764		100.76788	8.25572	100.55091			6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.26908		98.57736	8.30870	98.35728			6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.29826		100.43614	8.33916	100.21462			6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	973.32000		0.97332	1,032.76000	1.03276	973.320	973.320	6.94	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future			7.24374		103.82707		7.26579	103.77042		2.24	128,018,777.31	1,233	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	21.53000		0.02153		19.08000	0.01908	21.530	2.18	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	63.71000		0.06371		57.03000	0.05703	63.710	2.20	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.35009		105.45037		7.37441	105.39317		2.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,023.86000		1.02386		984.56000	0.98456	1,023.860	2.17	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.39233		103.09831		7.41919	103.04080		2.10	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.70294		96.34985		8.73412	96.10093			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.77202		93.84943		8.80416	93.59694			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.82700		95.46874		8.86007	95.21257			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.91155		98.40350		8.94771	98.06797			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.97735		95.68484		9.01456	95.34429			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.03055		97.33591		9.06876	96.99018			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.57426		104.59261		7.59597	104.51647		3.25	73,214,827.00	700	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	46.79000		0.04679		57.02000	0.05702	46.790	3.39	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.66922		102.19308		7.69248	102.11610		3.21	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.72659		103.95502		7.75151	103.87740		3.20	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.74114		101.87397		7.76726	101.79765		3.26	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	517.85000		0.51785		540.03000	0.54003	517.850	3.39	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.97550		100.10613		9.01163	99.74298			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.03875		97.28876		9.07590	96.92024			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.09005		98.96757		9.12817	98.59341			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.96593		99.43884		9.00208	99.06624			0.00	0	29,770.00
R2048	On 05/02/2015	Bond Future			9.03042		100.99356		9.06760	100.61546			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.07756		98.30025		9.11569	97.91629			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 06/11/2014	Bond Future			7.77034		100.14511		7.80205	100.01387		4.31	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.85728		98.06978		7.89087	97.93679		4.16	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.91717		99.76111		7.95275	99.62645		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	966.92000		0.96692		914.43000	0.91443	966.920	4.20	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.94374		97.99672		7.98099	97.86223		4.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future	7.46	Call	799.28000		0.79928	758.12000	0.75812		799.280	4.20	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.90833		95.04698	7.93987	94.89684			5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	28.57000		0.02857	38.10000	0.03810		28.570	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.98958		96.53305	8.02268	96.38085			5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.04278		94.79500	8.07749	94.64078			5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.06832		96.58285	8.10433	96.42828			5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	724.91000		0.72491	765.59000	0.76559		724.910	5.58	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.82999		76.09524	8.86103	75.85691			12.10	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	275.85000		0.27585	244.37000	0.24437		275.850	11.85	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	847.82000		0.84782	766.77000	0.76677		847.820	11.98	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,644.40000		1.64440	1,512.64000	1.51264		1,644.400	12.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	1,889.02000		1.88902	1,744.80000	1.74480		1,889.020	12.10	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,151.30000		2.15130	1,995.24000	1.99524		2,151.300	12.15	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	195.33000		0.19533	238.49000	0.23849		195.330	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	51.08000		0.05108	66.32000	0.06632		51.080	12.56	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	31.79000		0.03179	42.16000	0.04216		31.790	12.63	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	2.74000		0.00274	4.03000	0.00403		2.740	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1.91000		0.00191	2.85000	0.00285		1.910	13.01	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1.27000		0.00127	1.93000	0.00193		1.270	13.01	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.89174		77.28500	8.92362	77.04314			11.91	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.93887		75.46734	8.97155	75.22181			12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.97269		76.89114	9.00596	76.64307			12.89	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,281.31000		1.28131	1,341.60000	1.34160		1,281.310	13.49	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.86802		172.86802	172.84248	172.84248				0.00	0	642.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210		On 05/02/2015	Bond Future		175.59204	175.59204	175.56665	175.56665			0.00	0	0.00
R210		On 31/03/2028	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211		On 06/11/2014	Bond Future		132.51221	132.51221	132.49645	132.49645			0.00	0	1,120.00
R211		On 05/02/2015	Bond Future		132.99432	132.99432	132.97874	132.97874			0.00	0	0.00
R211		On 31/01/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212		On 06/11/2014	Bond Future		136.97506	136.97506	136.95558	136.95558			0.00	0	14,864.00
R212		On 05/02/2015	Bond Future		137.37078	137.37078	137.35139	137.35139			0.00	0	0.00
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213		On 06/11/2014	Bond Future		8.70767	86.65082	8.73882	86.41155		10.48	0.00	0	28,658.00
R213		On 05/02/2015	Bond Future		8.77619	88.00558	8.80827	87.76280		10.30	0.00	0	0.00
R213		On 07/05/2015	Bond Future		8.82484	85.97518	8.85779	85.72878		10.96	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 06/11/2014	Bond Future		8.91030	76.95682	8.94642	76.66697		12.63	0.00	0	6,069.00
R214	9.20	On 06/11/2014	Bond Future	Call	2,665.11000	2.66511	2,456.63000	2.45663	2,665.110	12.82	0.00	0	2,500.00
R214	9.80	On 06/11/2014	Bond Future	Put	15.98000	0.01598	22.57000	0.02257	15.980	13.39	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future		8.97307	78.16002	9.01018	77.86589		12.43	0.00	0	0.00
R214		On 07/05/2015	Bond Future		9.01862	76.21328	9.05663	75.91471		13.28	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 12/12/2014	Foreign Exchange Future		21,389.47000	21,389.47000	21,462.49000	21,462.49000			0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future		4.90730	4.90730	4.90150	4.90150		6.33	0.00	0	0.00
TRY / R		On 16/03/2015	Foreign Exchange Future		4.87510	4.87510	4.87050	4.87050		8.11	0.00	0	0.00
ZMW / R		On 12/12/2014	Foreign Exchange Future		1.75600	1.75600	1.76000	1.76000			0.00	0	0.00

Total for Derivatives : **617,636,747.51** **110,608** **3 524 095.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.12981			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.19000	105.41961	7.19000	105.39937			16,249,400,000,000.00	2,260,000,000	1,130,000,000.00
AA04		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.24746			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.74500	102.28118	8.74500	102.25699			38,512,105,500,000.00	4,403,900,000	5,103,900,000.00
AA06		On 15/04/2021	Spot Bond		0.00000	100.00000	0.00000	99.82357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond	9.37500	100.34928		9.37500	100.32416			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.92757			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.02117			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.61000	98.72457		9.61000	98.69939			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.31000	100.60461		7.31000	100.58514			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.95740			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.02000	107.20870		9.02000	107.18299			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.40000	127.20185		2.40000	272.12763			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40179			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00105			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.39862			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.41405			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.42418			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.74029			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.72043			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.20165			0.00	0	500,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.10000	129.18576		3.10000	129.14078			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000	118.32258		4.08000	118.27828			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000	105.19466		4.83000	105.15322			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	85.96855		100.00000	85.76909			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000	172.17873		2.14000	172.12323			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.04233		2.76000	162.98705			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.88130		2.17000	173.82511			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.37673		1.82000	183.31921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		8.21625	76.98605		8.21625	76.96940			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.21625	76.98605		8.21625	76.96940			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30744			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.86747			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.37500	102.81690		7.37500	102.79644			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14019			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.48000	106.17114		7.48000	106.14960			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.79446			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.68000	94.27508		2.68000	106.96980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.49000	101.30281		2.49000	157.91365			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.38500	117.45471		2.38500	212.77027			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.75000	89.28997		9.75000	89.46290			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41673			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.78000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.22699		9.63000	108.20830			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	9.71500	108.60988		9.71500	108.58173			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.08000	88.89868		9.08000	88.87700			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.81000	107.91607		9.81000	107.88783			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.80000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55094			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.44140			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.37000	104.97521		8.37000	104.95143		8,634,492,000,000.00	1,031,600,000	1,783,200,000.00	
ABS11	On 09/04/2021	Spot Bond		9.08500	101.61662		9.08500	101.59195			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.14000	104.21215		7.14000	104.19229		35,700,000,000,000.00	5,000,000,000	2,500,000,000.00	
ABS6	On 01/06/2020	Spot Bond		9.09500	98.96138		9.09500	98.93733		10,811,226,500,000.00	1,188,700,000	2,254,000,000.00	
ABS7	On 11/09/2026	Spot Bond		9.91000	92.95161		9.91000	92.92678			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		8.14000	102.15373		8.14000	102.13122			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.21000	217.87998		2.21000	275.96440			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.27000	127.31864		1.27000	130.11944			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.12000	129.16340		2.12000	131.71553			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00503		100.00000	0.00501			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	57.33809		100.00000	57.19919			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond		11.64000	102.41111		11.64000	102.37911			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29214			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	5.73157		100.00000	5.71754			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.32394			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.77446			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	34.16284		100.00000	34.07917			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26033			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	65.59119		11.00000	65.57244			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	21.86422		100.00000	21.81067			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33655				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36781				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32259				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33202				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33617				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50870				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50870				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51753				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51753				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49987				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.78978				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48850				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.22110				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.32640				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.33558				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.33930				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.33178				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.31507				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.55500	102.27044	9.55500	102.24392				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.56844				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.22846				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.65777			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.84826			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.85410			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.32251			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.33123			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75363			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.33117			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.08278			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.02022			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.02263			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	98.98603			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71664			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.32366			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50576			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28763			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28119			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29370			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31708			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30384			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28877			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29294			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.46963		10.23000	100.44195			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29067		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	115.26929		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.68500	103.31691	9.68500	103.29022		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31588		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	115.88033	1.75000	115.82963		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51322		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.29313		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30658		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.31584		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.29731		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.76487		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.15654		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07255		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.29396		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42610		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.31400		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.30920		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.32507		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.32996		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79603		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04164		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.33118		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.33118		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34543		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30843			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34985			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43960			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34543			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.68878			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.33760			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.33065			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.16592			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.06632			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28988			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28728			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.90974			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29434			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.66383			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30658			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29025			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28988			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.31914			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21683			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50067			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.45533			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.35260			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.15229		100.00000	15.11559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.62471	100.00000	14.57855				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.92077				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.01346				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.07517				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.63745				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.80136				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.01985				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.58869				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.15500		100.84642	8.15500	100.82439				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.04819				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.38526				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.58500		100.49372	8.58500	100.47039				0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.44000		118.04897	9.44000	118.01922				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		99.45504	100.00000	99.72677				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.59000		105.15918	7.59000	105.13754				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		97.37587	100.00000	97.12295				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.49000		101.77598	9.49000	101.75035				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.66877	100.00000	16.63188				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.11000		102.67895	10.11000	102.65143				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		164.86924	2.74000	164.81342				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.66543				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.51578				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.54342				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.92362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF01		On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21580			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	100.44416			0.00	0	0.00
ASN006		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09315			0.00	0	0.00
ASN007		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30816			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	100.29731			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24178			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.65326			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	102.74000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59156			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	98.04321			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.63500	129.27092		2.63500	293.88007			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	96.46543			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	105.34035			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	97.53945			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	98.75783			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	93.58186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN033	On 07/01/2015	Spot Bond	100.00000		79.86871	100.00000	0.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.48237				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.27129				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.26756				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.06651				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.15500		102.27125	9.15500	102.24610				0.00	0	100,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.89563				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.42225				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.73226				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.20865				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.90417				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.65500		102.78066	9.65500	102.75419				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.72000		103.84051	7.72000	103.81890				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		42.90473	100.00000	42.71606				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.08847				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.79500		99.89333	7.79500	99.91465				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.97000		102.62640	8.97000	102.60166				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.25147		101.70914	11.25147	101.26712				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.20369		100.40696	11.20369	100.34485				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.24562		100.35654	11.24562	100.30521				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.17911				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.28742		100.29565	11.28742	100.23446				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.05375		99.49730	12.05375	99.46338				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.18316			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.18316			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.18323			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			11.50147		99.64424		11.50147	99.77367			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			11.42719		100.95512		11.42719	100.24570			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			11.20369		100.40696		11.20369	100.34485			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			11.35511		100.48786		11.35511	100.34990			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			10.53008		96.19406		10.53008	100.01109			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.17432			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.05652			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.05652			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond			11.01408		99.02234		11.01408	99.35620			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond			11.74500		98.69660		11.74500	98.66556			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.05495			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond			11.67000		73.04134		11.67000	96.56728			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.15917			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond			9.28000		89.32134		9.28000	100.14969			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.16931			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond			11.55500		69.93530		11.55500	98.72006			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.16462			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.16852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16852			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88159			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16273			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.17082			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.17082			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16304			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16556			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.17091			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12633			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.13517			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.25147	101.73376		14.25147	101.30087			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.46460	100.09285		15.46460	100.04979			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.34475	100.05047		14.34475	100.08672			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21904			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.21904			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.21904			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22675			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19193			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.27341		100.00000	21.23305			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.01004		100.00000	18.96398			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.30127		100.00000	17.25936			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.67980		100.00000	10.65392			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.67980		100.00000	10.65392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.91238	100.00000	12.88110				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.18836	100.00000	11.16125				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.42780				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.47064				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.98306				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.98195				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.27346	100.00000	7.25565				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.27346	100.00000	7.25565				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		95.54974	100.00000	95.30026				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		104.04579	2.11000	178.87416				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		94.89885	8.33000	148.46649				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		96.21935	8.33000	148.82993				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		99.13649	8.71500	99.11338				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.62814				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.15500		97.11056	8.15500	97.08912				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.55295				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.56530				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.59685				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.70198				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.80709				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.10102				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		25.33919		100.00000	25.27781			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.32043			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38529			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.41308			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.42234			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.53346			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.68156			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.86691		100.00000	15.82847			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.86691		100.00000	15.82847			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.42353			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.45472			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46323			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.52000		101.13023		8.52000	101.10692			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48872			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53387			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.16572		100.00000	14.13103			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.16572		100.00000	14.13103			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.56955			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12346			0.00	0	120,000,000.00
BID06	On 30/06/2019	Spot Bond	8.85500		66.62702		8.85500	102.34715			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.82589			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.62857			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.83397			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.96487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.82419			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.86508			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.93933			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24751			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.75930			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	57.24233		100.00000	57.10213			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.71934			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.76918			0.00	0	0.00
BTC001		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.75878			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.99745			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	25.14876		100.00000	25.08783			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39560			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.03345			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.63500	105.92392		7.63500	105.90189			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.67000	114.17018		9.67000	114.14089			154,175,901,978,000.00	15,943,733,400	6,854,766,700.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.77856			0.00	0	8,600,000,000.00
CBL11		On 06/05/2016	Spot Bond	9.57000	105.74981		9.57000	105.72294			0.00	0	623,200,000.00
CBL12		On 06/09/2018	Spot Bond	12.75500	96.62804		12.75500	96.59505			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.87831			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.71500	101.51794		11.71500	101.48653			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13926			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.56000	103.35123		9.56000	103.32499			104,184,880,000,000.00	10,898,000,000	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.72354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	12.15500	97.38014		12.15500	97.34892			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.03867			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.61191			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.24071			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.40500	95.62758		10.40500	95.60123			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.16000	117.31773		10.16000	117.28597			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000	113.48542		10.01000	113.45514			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.34000	112.63687		9.34000	112.60846			323,164,000,000.00	34,600,000	34,600,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87687			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.87000	100.52865		11.87000	100.49663			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32820			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98470			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.97471			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.07407			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33457			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.31631			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.84947			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14717			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15247			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.15900			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.72886			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.71112			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.80485			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.25401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.32262			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.19297			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.66130		10.11000	102.63379			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.97169		2.76000	119.93106			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		117.06460		3.14000	119.80644			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.82973		8.25000	100.80721			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000		127.29535		2.82000	121.47759			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.05020		2.40000	119.33641			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.44827			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.88164			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.86675			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.84000		99.19022		8.84000	103.41571			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.88447			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.88541			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.63584			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.64978			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.89000		103.56202		8.89000	103.53740			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.89000		103.56202		8.89000	103.53740			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.94000		102.32125		8.94000	102.29680			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.33017			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.36258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.71141			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.71141			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.09876			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33466			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87521			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92861			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.09858		9.35000	101.07348			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.09858		9.35000	101.07348			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87492			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87719			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60650			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42519			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51225			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51683			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42519			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42519			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46653			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21769			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79441			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32943			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32943			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32943			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68440			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.48500	100.87684		9.48500	100.85102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.37429			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37359			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70169			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70008			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74054			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.94800			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.04560			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93224			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.46365			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.68618			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.56674			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.35605			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29359			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.60310			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.27785			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48625			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24941			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.77024			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14878			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24673			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01958			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.35166			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14929			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14733			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.09351			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.72038			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	128.71696			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	128.65908			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	128.83723			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.70013			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.33907			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.25983			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.03000	94.64194		11.03000	95.88658			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.55000	92.47051		11.55000	92.55137			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14103			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.34985			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.23132			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59884			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.58658			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.90654		8.80500	103.79314			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30843			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61494			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	124.01301			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.32214			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.32769			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.34912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.33777			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46567			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46567			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	77.04055			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.36794			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.14103			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	112.15995			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	112.29911			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54490			0.00	800,000,000	400,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.40320			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.14181			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46286			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.38275			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.29619			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.33878			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52971			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.19501			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13786			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.44719			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.80132			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.44478			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	101.48230			0.00	0	0.00

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	101.58878		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.28171		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.32515	10.55000	100.34139		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.21000	102.34664	10.21000	102.37442		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.30294		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.57447		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.35000	103.84538	12.35000	103.87906		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.64021		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.38000	103.89619	12.38000	103.72676		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.81000	103.61599	10.81000	103.46788		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.64021		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.59510		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.37123		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.34284		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.34912		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.30843		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14686		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.70500	101.27902	9.70500	101.14654		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17071		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33989		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	100.48398	10.55000	100.45545		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	100.50414	11.00000	97.74938		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.52330		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.34543		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.55481			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.14000		99.95292		12.14000	99.79035			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.37785			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.30843			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.67511			0.00	800,000,000	400,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.32880			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
CLN42	On 18/04/2028	Spot Bond	7.01000		39.36813		7.01000	39.98011			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	157.94486			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.71500		99.13649		8.71500	138.39344			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000		33.80184		8.33000	148.46649			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000		34.22684		8.33000	148.82993			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.74380			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.68176			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91330			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91330			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.33391			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.31281			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31701			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31400			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.59884			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.28653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.30101			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29916			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.30101			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.99491			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.79629			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.00101		8.87000	103.86697			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.92000	103.27296		8.92000	103.24834			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.34500	114.57545		10.34500	114.54387			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.52000	106.02999		8.52000	106.00582			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.91500	104.46336		9.91500	104.43544			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.99000	104.47074		9.99000	104.44292			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.34000	93.25691		10.34000	93.23109			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000	94.15354		11.06000	94.12571			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000	92.03472		11.06000	92.00765			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86161			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84069			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74049			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.71872			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.17924			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.85758			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.27669			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.22500	98.53130		11.22500	101.62329			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.92880		100.00000	11.89958			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.98359		100.00000	3.97101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.49646	100.00000	14.45070				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.35666				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.24500		97.79519	8.24500	96.53495				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.78452				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.72870				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.57502				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		90.53882	100.00000	90.32222				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.56931				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.27789				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.57291				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.18513				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	99.69579				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.40246				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.55700				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.45184				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.35096				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.08600				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.90500		103.33558	8.90500	103.31099				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.62000		116.12827	7.62000	116.10455			685,800,000,000.00	90,000,000	690,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.63000		104.99172	8.63000	104.96761			2,899,026,709,000.00	335,924,300	1,430,900,000.00	
DV23	On 27/02/2023	Spot Bond	9.27000		105.28717	9.27000	105.26124			2,810,713,131,000.00	303,205,300	2,305,500,000.00	
DV24	On 18/02/2024	Spot Bond	9.19000		104.39024	9.19000	104.36475			0.00	0	300,000,000.00	
DV29	On 18/02/2029	Spot Bond	9.66000		104.72887	9.66000	104.70203			0.00	0	300,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.49780			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42602			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23818			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12905			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37384			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.03979			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34620			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12094			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.22500	126.43423		8.22500	126.40654			81,424,210,000.00	9,899,600	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.62958			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.85197		0.20000	135.54280			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.47855		2.05000	123.43907			0.00	0	5,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	110.68843		2.06000	110.65302			0.00	0	5,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09000	110.29045		2.09000	110.25507			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.17000	102.10228		2.17000	102.06929			0.00	0	12,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.80500	105.29104		9.80500	105.26366			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.65500	105.76832		9.65500	105.74077			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.11000	103.88157		10.11000	103.85374			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.28500	95.38215		10.28500	98.58949			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.43500	101.45442		10.43500	106.08380			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.04398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.81210			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49334			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.09814			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85070			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90830			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	101.17986		100.00000	100.90932			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.81542		100.00000	57.63293			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	93.54823		100.00000	93.31668			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	79.31161		100.00000	79.15106			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.49728		3.00000	132.45142			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50000	104.36823		11.50000	104.33652			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.83912			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.66204			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.16990			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.13500	95.67684		10.13500	95.65099			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.85388			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14871			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.06204			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.12848			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96277			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00237			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.95485			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98785			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96908			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.95577			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.11000	101.34390		7.11000	101.32445			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.03500	107.96637		8.03500	107.94313			37,258,383,385,000.00	4,637,011,000	9,925,411,000.00
ES23	On 25/01/2023	Spot Bond	8.74000	109.31336		8.74000	109.28795			438,467,031,724,000.00	50,167,852,600	28,335,978,600.00
ES26	On 02/04/2026	Spot Bond	9.00000	91.97618		9.00000	91.95395			51,442,312,500,000.00	5,715,812,500	11,901,512,500.00
ES33	On 15/09/2033	Spot Bond	9.61500	82.16433		9.64500	81.92103			11,799,440,503,500.00	1,227,190,900	29,396,090,900.00
ES42	On 25/04/2042	Spot Bond	9.74500	91.97606		9.74500	91.95215			347,896,500,000,000.00	35,700,000,000	54,900,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.04381			0.00	2,000,000,000	2,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.05301			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89468			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.62697			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21310			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96494			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68469			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48288			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.04286		100.00000	12.01369			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.72025		100.00000	11.69186			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.44328			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.87628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.49421			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.52811			0.00	0	0.00
FRB05		On 21/12/2018	Spot Bond	9.55500	98.89996		9.55500	98.87474			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49212			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49205			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.58984			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.98676			0.00	0	60,000,000.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.77884			0.00	0	40,000,000.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.79171			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	10.40500	100.74421		10.40500	101.50457			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.35500	105.61104		11.35500	105.57918			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.00628			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.22000	130.02048		2.22000	130.85029			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.24000	128.70953		2.24000	275.35426			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.40000	103.28852		2.40000	109.75879			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.47000	101.53259		2.47000	158.27193			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.27500	119.31853		2.27500	216.14725			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.75000	105.92058		7.75000	105.89833			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.82100	62.94215		7.82100	62.29042			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.45900	40.29275		9.45900	39.38376			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.70000	38.98377		9.70000	38.07159			0.00	0	0.00
FRC02U		On 02/03/2015	Spot Bond	100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond	100.00000	73.86824		100.00000	73.73068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.92193			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37171			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32267			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35362			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34543			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	100.32954			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42460			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	100.33989			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.28303		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36092			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	100.44272			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.11365		100.09221	17.07170			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30917			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.46428			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41292			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.98203			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34597			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.34978			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31998			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.32325			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42079			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31769			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.99871		13.22500	57.97798			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.29990			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.30027			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.31362			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	94.79734		3.63500	98.04029			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.74825			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.32695			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.06283			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14103			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.37280			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30843			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30139			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.55801			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.35170			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.16988			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.54157			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.71091			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32029			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39415			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29804			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.32325			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.32325			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42358			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07667			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.08124			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.34443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96291			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.34100			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94391			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32764			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92539			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92517			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.73763			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.57164			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.73763			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56499			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.35671			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.50124		8.75000	101.44511			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.15071			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.02682		100.00000	10.99201			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.06653		100.00000	10.03475			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.97166			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.18039		100.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.18039		100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.34706			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34522			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.60779			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56183			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46000	116.57011		3.46000	120.64206			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.35124			0.00	0	0.00

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	100.35463			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		107.63117		3.44000	120.79933			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		104.99059		3.46000	120.64206			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000		102.21704		2.59000	126.33525			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000		101.41230		2.66000	133.44025			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.75640			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30750			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34902			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.40175			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40472			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39043			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33176			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33138			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.60585			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40938			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.46026	100.00000		9.43708			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.90699	100.00000		22.85088			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		53.77211	100.00000		53.60423			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.90868	100.00000		16.85532			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000		149.14113		4.73000	149.08279			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.24450			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.88983			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83171			0.00	3,600,000,000	6,300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.42032			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.07445			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.12205			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.85957			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.48911		2.11800	100.62943			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48000	100.76525		2.48000	132.12856			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.50832			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.13891		10.38000	102.11047			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.13891		10.38000	102.11047			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.17718			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.62969			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.62000	98.26190		2.62000	106.64546			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58500	206.15783		2.58500	206.79484			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59000	107.25117		2.59000	107.21531			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04715			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61500	205.28032		2.61500	205.91640			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.78548			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	108.88963		2.49000	108.85351			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.68000	105.55223		2.68000	105.51668			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18076			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.08206			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.78500	103.80876		2.78500	103.57590			0.00	0	0.00

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	2.73500	111.71075	2.73500	256.50231	0.00	0	0.00				
FRS36	On 07/12/2023	Spot Bond	2.75000	123.97758	2.75000	265.22735	0.00	0	0.00				
FRS37	On 07/12/2023	Spot Bond	2.25000	128.61467	2.25000	275.15127	0.00	0	0.00				
FRS43	On 07/12/2023	Spot Bond	2.97000	122.00154	2.97000	260.99842	0.00	0	0.00				
FRS46	On 31/01/2022	Spot Bond	2.59000	101.56611	2.59000	127.70469	0.00	0	0.00				
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.46724	0.00	0	0.00				
FRS51	On 31/01/2022	Spot Bond	2.12000	131.75792	2.12000	127.68811	0.00	0	0.00				
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.69832	0.00	0	0.00				
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.97972	0.00	0	0.00				
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	101.33356	0.00	0	0.00				
FRS64	On 26/01/2042	Spot Bond	2.46000	106.53835	2.46000	106.50312	0.00	0	0.00				
FRS69	On 31/05/2017	Spot Bond	104.97509	18.06277	104.97509	18.01656	0.00	0	0.00				
FRS73	On 12/06/2017	Spot Bond	101.07593	22.01422	101.07593	21.95979	0.00	0	0.00				
FRS74	On 14/06/2017	Spot Bond	100.44759	14.74155	100.44759	14.70530	0.00	0	0.00				
FRS76	On 18/06/2017	Spot Bond	100.76967	20.49289	100.76967	20.44236	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	2.13000	116.32300	2.13000	116.28554	0.00	0	0.00				
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
FRS85	On 31/01/2025	Spot Bond	2.35000	97.17867	2.35000	110.26536	0.00	0	0.00				
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.58160	0.00	0	0.00				
FRS87	On 31/01/2025	Spot Bond	2.38000	96.91060	2.38000	109.96110	0.00	0	0.00				
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.93048	0.00	0	0.00				
FRS90	On 07/12/2023	Spot Bond	2.45000	126.73508	2.45000	343.52005	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.22694			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.86783			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
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93841			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.89000		101.35215		6.89000	101.33358			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.96000		100.54848		7.96000	100.52680			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.37000		100.83995		8.37000	100.81711			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.56500		110.81894		8.56500	110.79356			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.08500		103.18822		9.08500	103.16330		5,342,888,500,000.00	588,100,000	1,339,100,000.00	
FRX20	On 01/10/2020	Spot Bond	9.30500		97.63780		9.30500	97.61340			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.87000		88.86200		9.87000	88.83835			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.87000		109.03626		9.87000	109.00756		27,043,800,000,000.00	2,740,000,000	1,370,000,000.00	
FRX26	On 01/10/2026	Spot Bond	10.18000		97.04009		10.18000	95.47940			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.61000		92.65366		10.61000	92.62763			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.38000		81.95948		10.38000	81.93683			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.26592			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.27542			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.27920			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.28862			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.30373			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.31505			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.36406			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.86895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.90713			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.91610			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.94157			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.97981			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.01167			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.15172			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.08377			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29130			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.32000		100.26069		9.32000	100.23575			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.07065			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.64409			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	101.39628			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.42603			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.48354			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.55490			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.65397			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.59492			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.84143			0.00	0	80,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.82415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.60966			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.68664			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52732			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.00235			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23189			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.78862			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18753			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.19272			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.81882			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.93606			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44341			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.27431			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.34681			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.19441			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02493			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	101.60786			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.76464	102.40173		7.76464	96.41398			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.68149			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.76399	102.14114		8.76399	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.77615			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.21388	102.23845		9.21388	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.89182			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	101.69780			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.80127			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.79391			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29426			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.35000	102.46903		9.35000	102.44359			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.39500	107.91358		8.39500	107.88947			3,668,615,000,000.00	437,000,000	1,371,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000	130.52802		2.05000	279.24610			0.00	0	32,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	133.23891		2.06000	285.04558			0.00	0	13,500,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.59500	98.64981		9.59500	98.62469			24,725,355,500,000.00	2,576,900,000	11,109,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.59500	98.59958		9.59500	98.57448			0.00	0	3,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	81.98198		100.00000	81.79775			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.33460		100.00000	21.28235			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	44.28235		100.00000	44.17507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.82424		100.00000	21.77138			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.07897		100.00000	15.04244			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		83.29882		100.00000	83.11163			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		116.69770		1.74000	116.66138			222,615,252,000.00	127,939,800	73,166,327,200.00
I2038	On 31/01/2038	Spot Bond	1.87000		122.09476		1.86000	122.27914			145,907,170,563,000.00	78,025,224,900	74,083,028,100.00
I2046	On 31/03/2046	Spot Bond	1.86000		123.28855		1.86000	123.24971			30,642,198,000.00	16,474,300	54,306,282,100.00
I2050	On 31/12/2050	Spot Bond	1.93000		130.95205		1.93000	130.91061			511,580,468,000.00	265,067,600	28,568,363,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.64000		101.84930		7.64000	101.82866			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04367			0.00	0	4,700,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.96429			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.44000		101.98961		8.44000	101.96632			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22000		105.80702		8.22000	105.78348			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.26000		101.12409		8.26000	101.10185			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.19697			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26557			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		101.64472		1.43000	129.65335			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.27266		2.19000	131.10918			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32042			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.14325			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.34000		101.38119		8.34000	101.35843			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.79433			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46512			0.00	2,000,000,000	1,700,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.28598			0.00	0	0.00

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		8.98500	98.95222	8.98500	98.92847			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond		8.99500	94.43522	8.99500	94.41265			199,689,000,000.00	22,200,000	20,400,000.00
IBL48		On 19/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.63838			0.00	0	500,000,000.00
IBL49		On 02/04/2018	Spot Bond		8.42000	96.87870	8.42000	96.85675			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond		9.46500	100.02559	9.46500	99.97760			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.26338			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond		0.00000	100.00000	0.00000	101.29995			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond		7.90000	100.24384	7.90000	100.22274			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond		8.76500	99.39252	8.76500	99.36935			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond		0.00000	100.00000	0.00000	101.43677			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.02734			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond		7.99000	102.37160	7.99000	102.34980			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond		8.72500	102.98534	8.72500	102.96144			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond		9.84000	103.89807	9.84000	103.87095			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond		0.00000	100.00000	0.00000	100.12055			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.40189			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.32209			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond		0.00000	100.00000	0.00000	101.35041			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond		0.00000	100.00000	0.00000	101.37858			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond		100.00000	0.00554	100.00000	0.00552			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.52456			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond		0.00000	100.00000	0.00000	101.49265			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond		9.05500	100.54962	9.05500	100.52530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.33417		5.00000	102.32036			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.33417		5.00000	102.32036			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.91673		5.00000	100.90319			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.33417		5.00000	102.32036			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.25195		4.00000	100.24099			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	30.37321		100.00000	30.27839			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	30.15007		100.00000	30.05594			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	30.15007		100.00000	30.05594			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	104.70822		9.20000	104.68234			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16187			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16187			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.14876			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.71737		100.00000	7.69846			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.93000			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.23379			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.19000	100.42949		9.19000	100.40518			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.08830			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.74462		100.00000	9.72102			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	53.77211		100.00000	53.60423			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.32497		100.00000	10.18637			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	100.00000		100.00000	101.22891			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	99.59619		100.00000	99.32917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		97.78075	100.00000	97.52344				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		94.29747	100.00000	94.05814				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.77420	100.00000	96.00000				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		88.32783	100.00000	87.69237				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		100.00000	6.25000	99.89737				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.88028	6.25000	99.77789				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.76085	6.25000	99.65870				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.63599	6.35000	99.53247				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.51524	6.35000	99.41197				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.39478	6.35000	99.29176				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.14814	6.40000	99.04483			1,280,000,000,000.00	200,000,000	200,000,000.00	
INA450	On 09/12/2014	Spot Bond	6.40000		98.90741	6.40000	98.80460			1,280,000,000,000.00	200,000,000	200,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.15516				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.25147		101.15547	11.25147	100.86557				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.25147		99.92698	11.25147	99.97723				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.33723				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.75867				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.33123				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.07031	6.50000	100.05273				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.33619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.42604			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.55913			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32325			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	100.25266			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24888			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10904			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99283			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.88890			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.87891			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45009			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.36877			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.82493			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.42499			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34027			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16304			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70025			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.91658			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.44679			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.54025			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.86717			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.69997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.72295			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.95000		103.92126		8.95000	103.89640			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01897			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.02147			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.02317			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.38781			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.60500		102.41278		9.60500	102.38668			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.39068			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.87000		102.57285		8.87000	102.54826		3,752,897,000,000.00		423,100,000	1,902,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.91905			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.28656			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.05054			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.34333			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.82000		104.21396		8.82000	104.18939			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.01420			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.68491			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.08331		3.28000	124.89475			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		138.70081		3.65000	138.65039			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.08719			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.84423			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.90236			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.57102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.16664			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	96.30539		3.74000	97.11088			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	96.22510		3.74000	103.45201			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.62510			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.30748			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.60500	115.04679		10.60500	115.01449			6,363,000,000,000.00	600,000,000	600,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.95047			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	137.17159		3.75000	137.12136			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	99.06358		100.00000	98.79942			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	97.24352		100.00000	96.98896			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	95.51265		100.00000	95.26711			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	93.84497		100.00000	92.17172			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	96.69643		100.00000	95.93504			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.44994			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85660			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	99.96577		6.25000	99.86320			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	99.84613		6.25000	99.74381			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	98.99325		6.40000	98.89026			1,280,000,000,000.00	200,000,000	200,000,000.00
IVA450	On 11/12/2014	Spot Bond	6.40000	98.87312		6.40000	98.77038			1,280,000,000,000.00	200,000,000	200,000,000.00
IVA502	On 08/01/2015	Spot Bond	100.00000	79.69432		100.00000	100.00000			810,000,000,000,000.00	8,100,000,000	8,100,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.20482			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.99174			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.73365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.90341			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.00282			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.72629			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.86192			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86098			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85910			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86755			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59734			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41628			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36374			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.04923			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.78402			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.77624			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.05973			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.94812			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47259			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26576			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.33853			0.00	0	500,000,000.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.12908			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.13230			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.13230			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.32500	108.68003		9.32500	101.91144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		20.70081	100.00000	20.62298				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.50499	100.00000	13.04337				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.51640				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.47500		107.82517	9.47500	101.23798				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.44433				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.07013				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.41499				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		92.47822	100.00000	92.24988				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.44661				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		97.60431	100.00000	97.35014				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.53564				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.72470	100.00000	36.63574				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.19981				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		90.57072	100.00000	90.34653				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		88.88494	100.00000	88.67230				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		95.82744	100.00000	95.58235				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		81.51920	100.00000	81.34938				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		94.48005	100.00000	94.24206				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		84.97334	100.00000	84.77889				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.45765				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.47410				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.61970				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.81363				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.66306			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000		136.08150		8.71000	136.04997			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48094			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.23654			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.38374			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74221			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.41097			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.37842			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.97000		97.92155		8.97000	97.89820		47,911,461,000,000.00	5,341,300,000	6,671,700,000.00	
LGL03	On 03/04/2018	Spot Bond	9.07000		73.38229		9.07000	95.86216			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.56500		99.56110		9.56500	99.53583		210,430,000,000.00	22,000,000	14,000,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64141			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.14000		103.97038		10.14000	103.94228			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69776			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.94829			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00900			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.08157			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.51947			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94791			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.71347			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.11267			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.90205			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		90.57072		100.00000	90.34653			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.58988			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.59443			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		84.68677		100.00000	84.49074			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.16462			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98264			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.96722			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.45942			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.94254			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.38911			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75926			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.98139			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.04640			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84716			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.49023			0.00	0	190,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07059			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.12015			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.14633			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		92.44887		100.00000	92.22117			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		33.99571		100.00000	33.91245			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		82.72727		100.00000	82.53968			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.48086		100.00000	17.11176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.90500	100.25846	8.90500	100.23460				4,687,592,000,000.00	526,400,000	641,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.79500	100.21292	8.79500	100.18936				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.47454				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44337				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.87124				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.76684				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	101.85084				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15500	100.83234	8.15500	100.81019				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.97500	103.62532	8.97500	103.60060				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.73000	103.95903	9.73000	103.93219				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.60000	103.33571	6.60000	103.31726				0.00	0	900,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.27729				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.28674				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.76500	102.28571	9.76500	102.33378				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.79000	101.13921	7.79000	101.11786				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.80931				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.08000	102.39534	9.08000	102.37050				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.39919				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.60500	103.69704	9.60500	102.69085				0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.34047	100.00000	14.30535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12198			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.78000		102.28795		8.78000	102.26393			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.74000		103.34852		7.74000	103.32719			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.72000		105.74105		8.72000	105.71653			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.93841		100.89771	6.92147			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.02909		100.61875	7.01197			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.06290			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.06993			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.15655			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.25731			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.67290		100.00000	0.67127			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.67290		100.00000	0.67127			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.20500		97.82699		9.20500	97.80307			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.25041		7.59000	100.23012			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.28500		101.49926		9.28500	101.47423			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.36042			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.05500		102.01908		9.05500	101.99413			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.94653			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.54000		101.63985		9.54000	101.61368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.11653			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.25500		102.77515		9.25500	102.64751			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.99524			0.00	1,600,000,000	800,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.17953			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60225			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.88285			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25418			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19434			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.22214			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.34000		103.49396		7.34000	103.47336			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.70321			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.80500		111.01382		8.80500	110.98740		4,317,091,500,000.00		490,300,000	913,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500		35.37450		10.88500	35.36448			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.54000		105.61452		7.54000	105.59317			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.88985			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.71283			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.14000		102.00483		8.14000	101.98235			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.26633			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.39158			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.91646			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.97924			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.81019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76420			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.23887			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70543			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	101.52023			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.44445			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.55434			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26420			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13119			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29900			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28389			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.72968			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.27461			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26868			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.26849			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.30172			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.30843			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.05500	103.94779		10.05500	103.98525			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.30658			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.09000	102.71293		10.09000	102.81792			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.30843			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.27798			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31582			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.31140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.31511			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.68000		102.22432		8.68000	102.20033			0.00	0	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.73931			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.64888			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.18500		100.11491		10.18500	106.89996			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.34326			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.17000		114.80392		12.17000	114.76707			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.32948			0.00	20,000,000	100,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.27996			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000		168.26524		2.26000	168.21045			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.81500		104.26928		8.81500	104.24485			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48865			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.44500		105.57863		9.44500	105.55185			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.91131			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02768			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.86247			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.89305			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.87473			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.64500		105.58088		9.64500	106.59540			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.89311			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.91137			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.89916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	9.84500	105.58329		9.84500	105.55539			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.93587			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.92358			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.92969			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15508			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08083			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.94799			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.66500	116.56149		8.66500	116.53448			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.39500	121.20657		9.39500	121.17633			343,857,000,000.00	36,600,000	1,536,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500	172.97116		2.15500	172.91532			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.85000	122.40061		9.85000	122.36846			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.20428			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33654			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.93446			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32995			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.59227			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.83524			0.00	40,000,000	440,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.94102			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.16567			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.21801		100.00000	17.17630			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.77491		100.00000	44.66644			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.63000	105.24822		7.63000	105.22669			3,439,604,000,000.00	450,800,000	4,431,300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.73199		100.00000	24.67208			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		81.89403	100.00000	81.71600				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.09267				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.39692				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.65872				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.54505				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.07999				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.33827				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.65619				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.94822				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.70500		103.24673	9.70500	103.10624				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.34310				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.38126				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.39843				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.43659				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.60062				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.63875				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.47362				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		40.94537	8.13000	40.93645				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.64000		106.95665	6.64000	106.93735			716,456,000,000,000.00	07,900,000,000	22,127,823,200.00	
R158P	On 15/09/2015	Spot Bond	6.84000		93.87848	6.84000	93.86104			0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.94000		112.52185	6.94000	112.50065			518,410,701,896,000.00	74,698,948,400	09,040,468,600.00	
R159P	On 15/09/2016	Spot Bond	6.77000		87.88751	6.77000	87.87134			0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	8.27500		119.96600	8.31000	119.64360			9,918,574,119,147,500.00	98,619,228,900	01,298,483,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	8.05000		38.16550		8.05000	38.15727			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		35.62925		7.97000	35.62164			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		285.61604		1.75000	285.52698			417,914,700,000.00	238,808,400	27,751,323,800.00
R201	On 21/12/2014	Spot Bond	6.06500		103.09025		6.08500	103.06910			3,396,400,000,000.00	560,000,000	45,800,000,000.00
R202	On 07/12/2033	Spot Bond	1.82000		230.90405		1.81000	231.16777			331,565,439,296,000.00	82,178,812,800	68,831,237,700.00
R2023	On 28/02/2023	Spot Bond	8.10500		98.64720		8.14000	98.41834			6,084,588,637,754,000.00	50,720,374,800	66,842,976,600.00
R203	On 15/09/2017	Spot Bond	7.20000		103.23114		7.22000	103.15790			1,894,910,530,320,000.00	63,182,018,100	79,799,053,400.00
R2030	On 31/01/2030	Spot Bond	8.70500		95.55584		8.70500	95.53372			2,719,739,376,728,000.00	12,434,161,600	83,682,800,000.00
R2032	On 31/03/2032	Spot Bond	8.83000		95.03726		8.83000	95.01471			1,774,476,800,000,000.00	00,960,000,000	80,592,500,000.00
R2037	On 31/01/2037	Spot Bond	8.92000		97.51221		8.92000	97.48909			3,664,721,635,684,000.00	10,843,232,700	77,060,000,000.00
R204	On 21/12/2018	Spot Bond	7.53500		103.99230		7.55500	103.89958			4,583,156,496,055,500.00	08,249,037,300	30,244,987,800.00
R2044	On 31/01/2044	Spot Bond	8.98500		99.17790		8.98500	99.15421			1,019,626,785,000,000.00	13,481,000,000	82,541,000,000.00
R2048	On 28/02/2048	Spot Bond	8.97500		98.50541		8.97500	98.48151			3,500,877,851,510,000.00	90,069,955,600	74,299,963,100.00
R207	On 15/01/2020	Spot Bond	7.73500		99.57033		7.76500	99.42352			1,096,210,311,423,500.00	41,720,790,100	63,279,365,500.00
R208	On 31/03/2021	Spot Bond	7.87500		94.50149		7.90500	94.33673			3,980,716,149,375,000.00	05,487,765,000	88,851,115,200.00
R209	On 31/03/2036	Spot Bond	8.80500		75.65851		8.83500	75.40915			3,501,195,730,024,500.00	97,637,220,900	15,167,300,000.00
R210	On 31/03/2028	Spot Bond	1.75000		171.86756		1.75000	171.81393			115,965,500,000.00	66,266,000	23,910,592,300.00
R211	On 31/01/2017	Spot Bond	0.73000		131.74535		0.73000	131.70793			316,643,340,000.00	433,758,000	81,903,412,300.00
R212	On 31/01/2022	Spot Bond	1.62000		136.18246		1.62000	136.14050			65,377,044,000.00	40,356,200	68,777,537,700.00
R213	On 28/02/2031	Spot Bond	8.68000		86.15349		8.71000	85.90148			2,050,776,913,752,000.00	36,264,621,400	92,416,146,800.00
R214	On 28/02/2041	Spot Bond	8.92000		76.23286		8.92000	76.21449			1,550,952,735,892,000.00	73,873,625,100	66,129,561,100.00
R227C	On 15/03/2015	Spot Bond	7.00000		97.04092		7.00000	97.02286			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.84000		93.87848		6.84000	93.86104			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.76000		90.87515		6.76000	90.85846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.77000	87.88751	6.77000	87.87134			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.09000	98.76410	6.09000	98.74782			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.91000	95.32412	6.91000	95.30643			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.78000	92.28032	6.78000	92.26351			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.76000	89.28403	6.76000	89.26782			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.82000	86.25447	6.82000	86.23866			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.19500	82.59675	7.19500	82.58080			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.24500	79.60530	7.24500	79.58982			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.56000	75.96270	7.56000	75.94730			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.54000	73.25523	7.54000	73.24042			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.52000	70.65789	7.52000	70.64364			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.51000	68.13160	7.51000	68.11788			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.72500	64.89453	7.72500	64.88110			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.70500	62.55590	7.70500	62.54298			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.82500	59.77060	7.82500	59.75807			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.79500	57.63991	7.79500	57.62786			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.76500	55.60124	7.76500	55.58966			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.73500	53.65018	7.73500	53.63906			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.69500	51.82598	7.69500	51.81529			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.65500	50.08313	7.65500	50.07285			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.25000	45.63101	8.25000	45.62093			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.21000	43.99545	8.21000	43.98578			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.17000	42.43485	8.17000	42.42556			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	8.13000	40.94537		8.13000	40.93645			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.09000	39.52339		8.09000	39.51483			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.05000	38.16550		8.05000	38.15727			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.01000	36.86847		8.01000	36.86056			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.97000	35.62925		7.97000	35.62164			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.16717			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.01396			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.17113			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.98098			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.78410		100.00000	17.74102			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.48472		100.00000	22.42966			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45351			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.53408			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97685			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20823			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85179			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.64830			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34400			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.83754			0.00	80,000,000	80,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.29512			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.56929			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.80907			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.60924			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		100.00000	49.21663		100.00000	100.00000		3,500,000,000,000,000.00	35,000,000,000	35,000,000,000.00	
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.40448			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	81.98040			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.64108			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.12405			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	89.63262			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.21456			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.69956			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.06889			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.22852		12.35000	104.19458			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.99672		100.00000	14.96039			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.83964			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.73347			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50002			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18347			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.28649			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.85259		100.00000	3.84315			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	20.97152		100.00000	16.73657			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	38.64373		100.00000	38.55012			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.06572		100.00000	14.03165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.68940	100.00000	24.62959				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.28106				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.83163				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.20500		108.29217	9.20500	108.26554			5,001,076,500,000.00		543,300,000	1,304,600,000.00
RW23	On 10/12/2023	Spot Bond	9.39000		103.79448	9.39000	103.76847				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.86000		88.53604	9.86000	106.18177				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.66220				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.14000		109.12445	8.14000	109.10080				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.95712				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.27000		104.40007	9.27000	104.37422				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.67467				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.80447				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.51512				0.00	11,100,000,000	5,600,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.68429				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.65428				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29000		104.95899	7.29000	104.93858			7,851,254,184,000.00		1,076,989,600	1,076,989,600.00
SBK9	On 10/04/2018	Spot Bond	9.05500		98.00092	9.05500	97.97721				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.10000		105.59715	8.10000	105.57399				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.72634	7.96000	105.70354			29,215,530,688,000.00		3,670,292,800	3,670,292,800.00
SBN31	On 15/09/2015	Spot Bond	7.89000		105.79102	7.89000	105.76841			28,958,610,192,000.00		3,670,292,800	3,670,292,800.00
SBN33	On 15/09/2017	Spot Bond	8.62000		99.54919	8.62000	99.52599				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.03500		105.65710	8.03500	105.63410			59,990,019,490,500.00		7,466,088,300	7,466,088,300.00
SBN35	On 15/09/2015	Spot Bond	8.30000		105.41303	8.30000	105.38935			65,345,762,220,000.00		7,872,983,400	7,872,983,400.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.43478				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.06001			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.27000		101.98592		8.27000	101.96309			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.03768			0.00	2,600,000,000	1,300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.29584			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.19628			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.05500		108.48723		9.05500	108.46099			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.21000		102.86521		10.21000	102.83737			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.17618			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.19541			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.10108			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.27873			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.65500		104.06602		8.65500	104.04206		28,084,609,500,000.00	3,244,900,000	3,951,100,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		14.38217	100.00000	14.35051				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.68000		104.02982		9.68000	104.00310			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.57838			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.19000		100.88759		9.19000	100.86282			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.01000		97.22530		9.01000	97.20201			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.47718			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.96000		129.45727		9.96000	101.82871			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.34084			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.35001			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	10.11000		106.15895		10.11000	100.40193			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.60500		98.25546		9.60500	98.23042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.83000	108.59402		7.83000	108.57135			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000	128.33059		2.28000	274.54329			0.00	0	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37500	103.01592		1.37500	129.81333			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.09000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66498			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.16572		100.00000	14.13103			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	163.39350		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000	114.15136		2.00000	128.00959			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.07031		6.50000	100.05273			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77952			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.15249			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05060			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.25000	101.18498		9.25000	101.15999			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37679			0.00	3,400,000	850,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20367			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.29359			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27158			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.41049	100.00000	61.49167				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.40624				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.38698	100.00000	21.33460				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.27332	100.00000	31.17461				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.05894	100.00000	22.98695				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.56000		102.24315	9.56000	102.11135				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.22270				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	8.19000		103.81906	8.19000	103.79642				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.15500		98.51251	9.15500	99.75807				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.57000		99.67602	8.57000	99.65292				0.00	0	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.94009				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.17349				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.45486				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.42192				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.43321				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.41861				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.32000		104.69751	8.32000	104.67419				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.68895				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.14024				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.80285				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.45500		93.90888	9.45500	93.88518			30,047,044,500,000.00	3,177,900,000	4,553,900,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.77839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22793			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.57004			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.51300	86.98575		9.51300	86.96354			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.00500	89.23528		9.00500	89.21369			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.33000	102.82627		7.33000	102.80593			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.02500	94.31702		9.02500	94.29440			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39957			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.40000	100.10875		8.40000	100.08600			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	108.47592		2.49000	108.85351			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.50500	99.82417		8.50500	100.56316			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.10923			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.91000	107.19269		9.91000	107.16437			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67406			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.94000	77.15147		9.94000	77.13079			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.62614			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.30931			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.79563			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.24580			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.74682			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.59362		0.00000	103.28757			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.26085			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62581			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154		On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.15800			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50570			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.03579			0.00	0	0.00
SY1160		On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1161		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.94824			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.88983			0.00	0	0.00
SY1163		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93093			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.89284			0.00	0	0.00
SY1166		On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.19445			0.00	0	0.00
SY1167		On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.82756			0.00	0	0.00
SY1169		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.72398			0.00	0	0.00
SY1170		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.75819			0.00	0	0.00
SY1171		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.75832			0.00	0	0.00
SY1172		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.74096			0.00	0	0.00
SY1173		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63747			0.00	0	0.00
SY1174		On 29/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.60288			0.00	0	0.00
SY1175		On 28/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.61608			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.10000	105.26663		7.10000	105.24645			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.92000	100.72233		8.92000	100.69820			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	96.67616		100.00000	96.42440			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	41.09543		100.00000	40.99588			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.49537			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.67767			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.82100			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.26787			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.28113			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.70191			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.19383			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.99142			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.30417			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.19000		102.49866		8.19000	102.47630			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.59088			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.63446			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.70494		7.83000	101.68371			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.56690			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62138			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.66180			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.56690			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.62138			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.23738		7.16000	101.54107			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.72814			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.71943			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.92848			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.90018			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.75449			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.65680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56471			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.63446			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.89859		8.73000	101.78035			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.55818			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.62138			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.02500		93.51770		9.02500	99.07031			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54510			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.62138			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73250			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.70853			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.69982			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.92413			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.91542			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.83922			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.60250			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.61119			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.56776			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.20280			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.20952			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.36500		100.13143		9.36500	99.41966			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.22698			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.24842			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.33509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63750			0.00	38,000,000,000	19,000,000,000.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.03543		101.06155	7.01823			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.55818			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.65272			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.75428			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.84140			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.76317			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.92127			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.60471			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.62657			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.60471			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.62657			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.63750			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.59159			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.62657			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74681			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.74681			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74681			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.92165			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.96536			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.91073			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.78424			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.83879			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.81697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	7.54000	107.57116		7.54000	107.54941			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.76500	88.46958		9.76500	88.41608		114,025,905,000,000.00	11,677,000,000	8,000,000,000.00	
TN17	On 14/11/2017	Spot Bond	8.06000	106.86549		8.06000	106.84255		2,247,128,000,000.00	278,800,000	26,264,050,000.00	
TN20	On 17/09/2020	Spot Bond	9.43500	105.33092		9.43500	105.30411		1,222,036,296,000.00	129,521,600	16,240,100,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.84919		100.00000	0.84654		0.00	0	0.00	
TN23	On 06/11/2023	Spot Bond	9.54000	112.04410		9.54000	112.01573		2,862,000,000,000.00	300,000,000	6,980,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.71000	99.85214		9.71000	99.82642		0.00	0	16,500,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.91000	96.19118		9.91000	96.16591		4,975,811,000,000.00	502,100,000	4,004,600,000.00	
TN30	On 09/10/2030	Spot Bond	8.00000	0.00000		8.00000	0.00000		0.00	0	0.00	
TN40	On 01/10/2040	Spot Bond	100.00000	0.00000		100.00000	0.00000		0.00	0	0.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.99013		0.00	0	0.00	
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.97447		0.00	0	1,500,000,000.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.06333		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.09023		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.09298		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.22562		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.50056		0.00	0	0.00	
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.08092		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.17108		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00003		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00003		0.00	0	0.00	
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92422		0.00	0	0.00	
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.91925		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238		100.00000	10.15612			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.42044			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.44559			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.45955			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.46234			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.54022			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.71123			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.74924		100.00000	14.68437			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.39211			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.17826			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.21599			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.66167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.67342			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.20358			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.99457			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.75586			0.00	0	4,000,000,000.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.82987			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.51996			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.80516			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.53224			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.37665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.86116			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.69729			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.38908			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.06023			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.77899			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.74620			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	21,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.72405		100.00000	13.69080			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	92.31054		100.00000	91.86887			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.31385			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.29679			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.26672			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.25160			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.19825			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91734			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84493			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.80897			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41066			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90349			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.28496			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.81527			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.30500	107.63361		9.30500	107.60656			294,038,000,000.00	31,600,000	31,600,000.00
UTR042	On 19/04/2016	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
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13273			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.18224			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.17890			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.21729			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.21897			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14492			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14876			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.33000	112.27713		7.33000	112.25517			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	241.64124		1.22000	241.56938			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.96000	104.47082		6.96000	104.45141			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.72000	106.21741		7.72000	106.19555			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.11000	106.59624		8.11000	106.57322			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.39000	105.90694		8.39000	105.88330			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.44500	105.98709		8.44500	105.96328			380,025,000,000.00	45,000,000	2,545,000,000.00
Z014	On 30/06/2015	Spot Bond	6.59000	95.37107		6.59000	95.35427			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.52000	93.58843		6.52000	93.57203			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.10000	99.10561		6.10000	99.08919			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.59000	95.35427		6.59000	95.33747			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.50000	69.30064		7.50000	69.28655			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.78074		100.00000	48.68819			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.82026		100.00000	25.77127			0.00	0	0.00

Total for j-Bonds : 55,147,499,456,134,000.00 1,526,986,000 60 415 644 900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 55,147,500,073,770,800.00 1,527,096,608 160 419 168 995.00