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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2014

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		11.36010	11.36010		11.20080	11.20080		10.74	0.00	0	0.00
\$ / R	On 06/10/2014	Any day expiry	11.12	Call	242.25090	0.24225	103.96700	0.10397	242.251	13.39	0.00	0	10,000.00
\$ / R	On 08/10/2014	Any day expiry		11.36010	11.36010		11.19900	11.19900		11.18	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	620.26190	0.62026	460.82590	0.46083	620.262	17.06	0.00	0	250.00
\$ / R	On 13/10/2014	Any day expiry		11.36790	11.36790		11.20780	11.20780		10.65	0.00	0	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	203.89900	0.20390	94.32790	0.09433	203.899	11.78	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.38080	11.38080		11.22050	11.22050		10.89	0.00	0	1,280.00
\$ / R	On 27/10/2014	Any day expiry		11.39460	11.39460		11.23340	11.23340		10.82	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	69.36080	0.06936	143.71360	0.14371	69.361	10.82	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	133.48720	0.13349	77.79760	0.07780	133.487	10.82	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	118.88720	0.11889	224.39760	0.22440	118.887	10.82	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.39850	11.39850		11.23710	11.23710		10.88	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	3.99620	0.00400	16.60890	0.01661	3.996	10.89	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	40.57870	0.04058	92.85030	0.09285	40.579	10.69	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	51.06370	0.05106	30.94960	0.03095	51.064	12.62	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.26010	0.00026	0.32200	0.00032	0.260	19.65	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.40050	11.40050		11.23890	11.23890		10.88	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	114.60680	0.11461	214.39140	0.21439	114.607	10.84	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	98.32920	0.09833	59.68880	0.05969	98.329	11.48	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	197.82920	0.19783	320.78880	0.32079	197.829	11.48	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.41040	11.41040	11.24810	11.24810		10.79	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.53410	0.00053	1.76010	0.00176	0.534	14.65	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	35.56560	0.03557	22.23990	0.02224	35.566	13.73	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.41230	11.41230	11.24990	11.24990		10.81	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	665.88940	0.66589	511.45510	0.51146	665.889	10.34	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	271.51380	0.27151	175.02520	0.17503	271.514	10.37	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.42200	11.42200	11.25910	11.25910		10.83	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.42570	11.42570	11.26280	11.26280		10.87	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.45030	11.45030	11.28660	11.28660		11.15	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	14.35500	0.01436	26.01490	0.02601	14.355	10.52	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.13110	0.00413	1.46490	0.00146	4.131	20.20	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.45220	11.45220	11.28850	11.28850		11.18	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	70.67050	0.07067	126.18650	0.12619	70.671	10.59	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	87.52320	0.08752	61.90080	0.06190	87.523	13.13	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.45600	11.45600	11.29210	11.29210		15.44	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.47940	11.47940	11.31470	11.31470		11.38	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.48160	11.48160	11.31680	11.31680		11.38	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.48380	11.48380	11.31890	11.31890		11.38	371,443,511.00	32,345	1,011,486.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.24420	0.00024	0.87650	0.00088	0.244	17.47	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.56010	0.00056	1.68690	0.00169	0.560	16.00	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.13720	0.00114	3.30200	0.00330	1.137	14.37	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	1.41410	0.00141	4.05800	0.00406	1.414	13.89	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	1.84930	0.00185	5.22860	0.00523	1.849	13.32	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,386.12720	1.38613	1,225.39380	1.22539	1,386.127	12.84	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	2.32720	0.00233	6.49380	0.00649	2.327	12.84	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,187.55780	1.18756	1,029.00550	1.02901	1,187.558	11.88	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	4.14980	0.00415	11.06740	0.01107	4.150	11.69	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	4.25470	0.00425	11.32400	0.01132	4.255	11.64	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	4.42280	0.00442	11.58680	0.01159	4.423	11.62	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	4.77790	0.00478	12.13380	0.01213	4.778	11.57	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	5.15990	0.00516	12.71010	0.01271	5.160	11.53	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	6.01280	0.00601	13.95770	0.01396	6.013	11.43	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	6.24570	0.00625	14.29110	0.01429	6.246	11.41	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	7.26650	0.00727	15.71590	0.01572	7.266	11.32	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	7.54490	0.00754	16.09630	0.01610	7.545	11.29	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	8.13260	0.00813	16.88990	0.01689	8.133	11.25	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	9.09550	0.00910	18.16280	0.01816	9.095	11.18	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	10.94100	0.01094	20.53200	0.02053	10.941	11.06	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	12.21070	0.01221	22.11840	0.02212	12.211	10.99	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	15.72510	0.01573	26.38310	0.02638	15.725	10.83	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	771.29980	0.77130	617.38500	0.61739	771.300	10.76	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	761.93170	0.76193	608.12730	0.60813	761.932	10.73	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	724.67400	0.72467	573.53490	0.57353	724.674	10.64	4,348,044.00	6,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	706.18280	0.70618	556.89590	0.55690	706.183	10.59	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	23.17360	0.02317	39.76310	0.03976	23.174	10.57	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	23.99070	0.02399	41.59060	0.04159	23.991	10.55	0.00	0	41,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	651.32610	0.65133	508.40580	0.50841	651.326	10.45	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	615.32830	0.61533	477.34070	0.47734	615.328	10.36	3,691,969.80	6,000	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	34.86590	0.03487	65.84040	0.06584	34.866	10.29	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	36.04620	0.03605	68.44410	0.06844	36.046	10.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	37.26320	0.03726	71.11740	0.07112	37.263	10.24	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	530.42130	0.53042	404.45200	0.40445	530.421	10.35	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	46.62130	0.04662	85.55200	0.08555	46.621	10.35	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	483.74440	0.48374	364.18380	0.36418	483.744	10.47	2,902,466.40	6,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	476.19620	0.47620	357.73330	0.35773	476.196	10.49	5,714,354.40	12,000	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	461.30450	0.46130	345.05870	0.34506	461.304	10.53	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	70.16070	0.07016	119.93490	0.11993	70.161	10.55	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	418.30830	0.41831	308.85920	0.30886	418.308	10.66	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	384.46430	0.38446	280.78810	0.28079	384.464	10.76	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	100.66430	0.10066	161.88810	0.16189	100.664	10.76	201,328.60	2,000	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	352.47000	0.35247	254.60900	0.25461	352.470	10.86	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	299.61090	0.29961	214.35440	0.21435	299.611	11.05	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	267.74290	0.26774	192.52270	0.19252	267.743	11.17	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	238.51840	0.23852	0.00000	0.00000	238.518	11.30	3,577,776.00	15,000	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	236.66770	0.23667	342.27640	0.34228	236.668	11.38	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	181.85240	0.18185	132.96890	0.13297	181.852	11.88	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	175.63610	0.17564	128.45700	0.12846	175.636	11.97	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	172.61290	0.17261	126.26520	0.12627	172.613	12.02	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	142.86130	0.14286	104.78110	0.10478	142.861	12.52	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	135.76800	0.13577	99.67820	0.09968	135.768	12.66	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	118.72730	0.11873	87.46600	0.08747	118.727	13.02	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	104.10690	0.10411	77.14720	0.07715	104.107	13.39	104,106.90	1,000	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	102.43160	0.10243	75.96650	0.07597	102.432	13.43	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	94.52030	0.09452	70.38690	0.07039	94.520	13.66	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	610.72030	0.61072	751.48690	0.75149	610.720	13.66	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	93.02630	0.09303	69.33290	0.06933	93.026	13.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	80.78540	0.08079	60.69760	0.06070	80.785	14.12	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	61.20100	0.06120	46.58130	0.04658	61.201	15.01	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	60.34880	0.06035	45.96540	0.04597	60.349	15.06	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	23.76010	0.02376	11.59590	0.01160	23.760	17.99	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	21.99960	0.02200	10.14890	0.01015	22.000	18.21	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.62080	0.01762	6.78120	0.00678	17.621	18.87	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	17.20560	0.01721	6.48240	0.00648	17.206	18.94	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.21230	0.00021	2.60430	0.00260	0.212	18.43	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.49040	11.49040	11.32520	11.32520		11.34	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	23.11280	0.02311	39.29610	0.03930	23.113	10.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	85.82020	0.08582	141.36450	0.14136	85.820	10.62	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	101.28700	0.10129	76.11660	0.07612	101.287	13.56	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	10.86350	0.01086	4.59230	0.00459	10.863	20.82	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.50810	11.50810	11.34190	11.34190		11.30	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.58400	11.58400	11.41450	11.41450		11.75	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	41.75610	0.04176	64.06050	0.06406	41.756	10.72	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	31.30610	0.03131	18.64140	0.01864	31.306	22.02	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.64090	11.64090	11.46940	11.46940		11.81	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	53.54220	0.05354	77.12760	0.07713	53.542	10.89	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	49.79820	0.04980	41.82950	0.04183	49.798	22.66	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.64290	11.64290	11.47140	11.47140		11.80	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.64490	11.64490	11.47340	11.47340		11.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.67950	11.67950	11.50670	11.50670		12.13	14,050,438.50	1,203	120,087.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	17.08590	0.01709	21.46920	0.02147	17.086	12.77	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	23.76410	0.02376	28.23810	0.02824	23.764	12.01	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	31.84460	0.03184	43.96120	0.04396	31.845	11.35	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	54.38870	0.05439	76.88190	0.07688	54.389	11.03	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	59.53680	0.05954	83.93790	0.08394	59.537	10.99	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	75.82210	0.07582	106.03960	0.10604	75.822	10.89	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	186.31940	0.18632	257.56830	0.25757	186.319	11.17	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	509.32160	0.50932	415.59750	0.41560	509.322	11.41	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	411.04930	0.41105	335.73830	0.33574	411.049	11.89	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	318.31760	0.31832	262.70820	0.26271	318.318	12.65	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	275.96610	0.27597	228.31910	0.22832	275.966	13.17	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	162.76580	0.16277	136.74960	0.13675	162.766	15.26	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	116.58450	0.11658	98.23190	0.09823	116.585	16.68	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.49340	0.06149	57.69230	0.05769	61.493	20.48	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.70180	11.70180	11.52830	11.52830		12.13	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	65.12790	0.06513	90.52700	0.09053	65.128	11.04	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	67.54460	0.06754	64.14130	0.06414	67.545	23.46	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.71200	11.71200	11.53810	11.53810		12.10	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	153.40350	0.15340	215.75980	0.21576	153.404	10.96	19,871.46	98	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	249.27730	0.24928	208.69980	0.20870	249.277	13.91	19,871.46	98	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.76880	11.76880	11.59250	11.59250		12.32	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	75.77760	0.07578	102.40560	0.10241	75.778	11.17	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	92.78930	0.09279	84.08300	0.08408	92.789	24.26	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.83060	11.83060	11.65140	11.65140		12.47	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	84.82150	0.08482	111.89140	0.11189	84.821	11.29	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	108.19550	0.10820	86.91660	0.08692	108.195	24.67	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.86460	11.86460	11.68390	11.68390		12.61	6,169,592.00	520	18,778.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	78.42790	0.07843	103.28500	0.10329	78.428	11.37	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	81.39410	0.08139	107.06070	0.10706	81.394	11.36	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	144.32930	0.14433	185.77530	0.18578	144.329	11.23	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	149.07820	0.14908	191.64160	0.19164	149.078	11.22	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	249.88650	0.24989	325.83120	0.32583	249.887	11.52	999,546.00	4,000	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Put	346.24700	0.34625	435.32170	0.43532	346.247	12.00	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	238.77740	0.23878	206.26630	0.20627	238.777	15.94	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	211.11090	0.21111	182.67140	0.18267	211.111	16.53	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.89440	11.89440	11.71230	11.71230		12.75	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	92.14000	0.09214	120.55000	0.12055	92.140	11.35	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	106.79540	0.10680	87.18030	0.08718	106.795	24.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.96630	11.96630	11.77950	11.77950		12.94	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	99.36510	0.09937	130.82120	0.13082	99.365	11.42	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	121.69380	0.12169	102.89910	0.10290	121.694	24.34	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.03020	12.03020	11.83860	11.83860		13.10	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	104.75930	0.10476	138.63090	0.13863	104.759	11.47	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	123.42210	0.12342	103.85820	0.10386	123.422	24.17	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.06990	12.06990	11.87530	11.87530		13.24	6,034,950.00	500	2,685.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	79.56680	0.07957	100.28280	0.10028	79.567	11.85	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,553.77790	1.55378	1,380.94770	1.38095	1,553.778	11.80	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,217.77930	1.21778	1,066.55610	1.06656	1,217.779	11.52	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	648.00590	0.64801	564.19850	0.56420	648.006	13.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	493.16450	0.49316	431.62440	0.43162	493.164	14.41	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	375.85590	0.37586	331.52700	0.33153	375.856	15.84	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			12.10070	12.10070	11.90380	11.90380		13.36	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	112.25550	0.11226	144.20710	0.14421	112.255	11.60	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	136.59300	0.13659	110.50170	0.11050	136.593	24.28	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.16360	12.16360	11.96750	11.96750		13.52	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	120.10850	0.12011	148.78460	0.14878	120.109	11.73	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	144.32490	0.14432	124.89230	0.12489	144.325	23.90	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.22110	12.22110	12.02780	12.02780		13.66	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	126.83830	0.12684	154.49310	0.15449	126.838	11.84	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	132.17600	0.13218	112.93700	0.11294	132.176	23.63	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.25390	12.25390	12.06230	12.06230		13.77	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,419.71940	1.41972	1,269.21910	1.26922	1,419.719	11.76	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.27440	12.27440	12.08380	12.08380		13.77	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	131.97900	0.13198	160.26510	0.16027	131.979	11.90	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	127.17950	0.12718	110.65150	0.11065	127.180	23.58	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.48380	11.48380	11.31890	11.31890		11.38	746,447.00	65	1,456.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.67950	11.67950	11.50670	11.50670		12.13	58,397.50	5	133.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	57,773.08300	0.57773	47,458.63130	0.47459	57,773.083	11.13	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.86460	11.86460	11.68390	11.68390		12.61	59,323.00	5	55.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.06990	12.06990	11.87530	11.87530		13.24	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			18.15350	18.15350	18.08060	18.08060		10.16	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	23.67850	0.02368	35.66900	0.03567	23.678	11.99	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.31810	18.31810	18.23900	18.23900		10.48	2,033,309.10	111	37,203.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	39.28200	0.03928	52.07810	0.05208	39.282	9.15	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	449.10950	0.44911	510.90050	0.51090	449.109	10.90	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	110.19060	0.11019	107.28850	0.10729	110.191	12.38	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	87.97730	0.08798	85.08650	0.08509	87.977	12.54	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.45460	18.45460	18.37030	18.37030		11.09	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	332.39580	0.33240	381.13600	0.38114	332.396	10.85	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	479.94440	0.47994	541.46490	0.54146	479.944	11.19	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	562.36910	0.56237	627.95190	0.62795	562.369	11.46	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	47.36920	0.04737	48.65040	0.04865	47.369	15.56	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	28.22430	0.02822	28.47020	0.02847	28.224	16.53	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	27.80450	0.02780	28.02660	0.02803	27.804	16.56	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.61110	18.61110	18.52290	18.52290		11.57	0.00	0	2,072.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	445.04930	0.44505	427.49970	0.42750	445.049	12.34	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.88380	18.88380	18.78680	18.78680		12.29	0.00	0	1,975.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.18740	19.18740	19.07200	19.07200		12.95	0.00	0	215.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10464	0.10464		0.10441	0.10441		10.12	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10654	0.10654		0.10626	0.10626		11.94	0.00	0	25.00
€ / R	On 29/10/2014		Any day expiry	14.25740	14.25740		14.22280	14.22280		10.09	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.32750	14.32750		14.29090	14.29090		10.47	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.36860	14.36860		14.33100	14.33100		10.66	13,635,801.40	949	73,888.00
€ / R	On 12/12/2014	13.50	Put	21.71070	0.02171		25.40990	0.02541	21.711	10.06	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	46.56730	0.04657		56.05370	0.05605	46.567	9.82	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	106.45810	0.10646		121.43430	0.12143	106.458	10.16	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	163.97820	0.16398		182.48550	0.18249	163.978	10.39	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	82.12200	0.08212		79.58200	0.07958	82.122	13.14	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	67.66480	0.06766		65.83340	0.06583	67.665	13.60	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	60.76460	0.06076		59.25500	0.05926	60.765	13.87	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	18.35210	0.01835		18.38870	0.01839	18.352	16.55	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.62400	14.62400		14.57950	14.57950		11.54	0.00	0	24,723.00
€ / R	On 16/03/2015	13.80	Put	109.42970	0.10943		123.43800	0.12344	109.430	10.29	0.00	0	14,500.00
€ / R	On 16/03/2015	14.00	Put	165.04850	0.16505		182.12870	0.18213	165.048	10.52	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	171.80610	0.17181		189.20200	0.18920	171.806	10.55	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	329.62230	0.32962		315.63900	0.31564	329.622	12.50	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	316.24480	0.31624		302.79840	0.30280	316.245	12.62	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	262.36020	0.26236		251.10510	0.25111	262.360	13.18	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	256.17420	0.25617		245.17290	0.24517	256.174	13.25	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	220.79720	0.22080		211.35710	0.21136	220.797	13.71	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.87030	14.87030		14.81790	14.81790		12.28	0.00	0	1,300.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.15170	15.15170		15.08370	15.08370		12.88	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	508.57100	508.57100		511.92900	511.92900			0.00	0	0.00
AL12	On 05/02/2015		Index Future	516.51700	516.51700		519.93300	519.93300			0.00	0	0.00
AL12	On 07/05/2015		Index Future	525.42000	525.42000		528.88700	528.88700			0.00	0	0.00
AL37	On 06/11/2014		Index Future	431.70600	431.70600		433.07700	433.07700			0.00	0	3.00
AL37	On 05/02/2015		Index Future	438.45100	438.45100		439.84800	439.84800			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	507.23300	507.23300		509.54000	509.54000			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	515.15700	515.15700		517.50700	517.50700			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	463.11500	463.11500		465.35700	465.35700			0.00	0	584.00
ALBI	On 05/02/2015		Index Future	470.35000	470.35000		472.63300	472.63300			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	478.45800	478.45800		480.77200	480.77200			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.89260	9.89260		9.88740	9.88740		8.43	0.00	0	10,118.00
AU\$ / R	On 12/12/2014	9.45	Put	17.70060	0.01770		20.72310	0.02072	17.701	8.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	103.05810	0.10306		109.55000	0.10955	103.058	8.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	89.85610	0.08986		92.30450	0.09230	89.856	8.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	9.60110	0.00960		10.43820	0.01044	9.601	11.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	8.20210	0.00820		8.92450	0.00892	8.202	11.40	0.00	0	201.00

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 16/03/2015	Foreign Exchange Future		9.99320	9.99320		9.98280	9.98280		10.65	49,966.00	5	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future		10.08850	10.08850		10.07450	10.07450		11.49	0.00	0	2,850.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		10.20020	10.20020		10.17700	10.17700		12.02	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		10.17670	10.17670		10.13680	10.13680		9.39	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		10.32730	10.32730		10.28100	10.28100		10.41	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		70.61070	70.61070		-57.88270	-57.88270			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		1,220.30200	1,220.30200		1,135.10150	1,135.10150			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,319.57840	1,319.57840		1,234.05030	1,234.05030			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		138.45690	138.45690		-153.87480	-153.87480			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		1,143.76280	1,143.76280		1,055.04510	1,055.04510			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.88190	11.88190		11.86750	11.86750		11.26	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.09890	12.09890		12.07990	12.07990		12.24	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.85280	1.85280		1.82770	1.82770		11.04	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.87200	1.87200		1.84570	1.84570		11.13	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		122.73286	122.73286		122.71365	122.71365			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		124.66549	124.66549		124.64751	124.64751			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		9.72707	82.09018		9.65224	82.63867			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.82419	83.37270		9.74679	83.93065			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.90267	81.02072		9.82303	81.58692			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		461.74000	461.74000		463.84100	463.84100			0.00	0	414.00
GOVI	On 05/02/2015	GOVI		468.95400	468.95400		471.09300	471.09300			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		477.03800	477.03800		479.20600	479.20600			0.00	0	0.00
I2025	On 06/11/2014		Bond Future	117.39411	117.39411		117.37698	117.37698			0.00	0	16.00
I2025	On 05/02/2015		Bond Future	118.08577	118.08577		118.06969	118.06969			0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014		Bond Future	123.16022	123.16022		122.80548	122.80548			0.00	0	1,860.00
I2038	On 05/02/2015		Bond Future	123.79810	123.79810		123.43901	123.43901			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	124.02467	124.02467		124.00607	124.00607			0.00	0	5,389.00
I2046	On 05/02/2015		Bond Future	125.97771	125.97771		125.96014	125.96014			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	131.73412	131.73412		131.71415	131.71415			0.00	0	2,640.00
I2050	On 05/02/2015		Bond Future	132.36024	132.36024		132.34146	132.34146			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	219.27600	219.27600		219.19900	219.19900			0.00	0	1,159.00
IGOV	On 05/02/2015		Index Future	222.72900	222.72900		222.65300	222.65300			0.00	0	10.00
IGOV	On 07/05/2015		Index Future	226.59500	226.59500		226.51400	226.51400			0.00	0	0.00
ILBI	On 06/11/2014		Index Future	592.46200	592.46200		592.56100	592.56100			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	601.83300	601.83300		601.93500	601.93500			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	144.91133	144.91133		144.89351	144.89351			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	6.08000	93.92000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.12000	93.88000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.29000	93.71000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.42000	93.58000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.54000	93.46000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.63000	93.37000		6.65000	93.35000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.91000	93.09000		6.93000	93.07000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.12000	92.88000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.27000	92.73000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.42000	92.58000		7.43000	92.57000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.55000	92.45000		7.57000	92.43000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.69000	92.31000		7.70000	92.30000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12710	0.12710		0.12530	0.12530			2,287.80	18	9.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06820		0.06820		0.06760	0.06760			2,318.80	34	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.25120		1.25120		1.26610	1.26610			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.25210		1.25210		1.26700	1.26700			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			8.37890		120.02944		8.30370	120.65850		7.84	36,008,832.00	300	49,081.00
R186	On 06/11/2014	Bond Future	7.70	Call	21.75000		0.02175		42.54000	0.04254	21.750	7.64	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	48.75000		0.04875		88.44000	0.08844	48.750	7.68	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	190.26000		0.19026		302.25000	0.30225	190.260	7.75	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	853.47000		0.85347		1,158.04000	1.15804	853.470	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,513.60000		1.51360		1,189.11000	1.18911	1,513.600	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	890.19000		0.89019		670.67000	0.67067	890.190	7.97	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	730.79000		0.73079		542.87000	0.54287	730.790	8.00	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	645.94000		0.64594		475.80000	0.47580	645.940	8.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	18.92000		0.01892		11.88000	0.01188	18.920	8.43	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.45119		116.60904		8.37305	117.24926		8.00	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	674.20000		0.67420		557.22000	0.55722	674.200	8.24	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.50420		118.62177		8.42341	119.27111		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			287.32056		287.32056		287.27845	287.27845			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.82779		285.82779		285.78850	285.78850			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			232.28240		232.28240		232.24818	232.24818			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			232.74417		232.74417		232.71201	232.71201			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			8.21281		98.77656		8.13756	99.21668		6.46	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			8.29641		100.31974		8.21764	100.76788		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.35098		98.12311		8.26908	98.57736		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.38422		99.97130		8.29826	100.43614		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,090.44000		1.09044		973.32000	0.97332	1,090.440	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			7.32025		103.63067		7.24374	103.82707		2.24	0.00	0	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	10.22000		0.01022		21.53000	0.02153	10.220	2.18	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	34.86000		0.03486		63.71000	0.06371	34.860	2.20	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.43548		105.24972		7.35009	105.45037		2.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	881.42000		0.88142	1,023.86000	1.02386		881.420	2.17	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.48694		102.89594		7.39233	103.09831		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			8.78814		95.67189		8.70294	96.34985			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.86010		93.15979		8.77202	93.84943			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.91766		94.76885		8.82700	95.46874			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			8.98155		97.75564		8.91155	98.40350			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			9.04956		95.02572		8.97735	95.68484			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.10467		96.66707		9.03055	97.33591			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			7.65529		104.30880		7.57426	104.59261		3.25	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	75.97000		0.07597	46.79000	0.04679		75.970	3.39	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.75679		101.90365		7.66922	102.19308		3.21	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.82069		103.66230		7.72659	103.95502		3.20	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.84409		101.57356		7.74114	101.87397		3.26	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	600.22000		0.60022	517.85000	0.51785		600.220	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			9.04552		99.40446		8.97550	100.10613			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.11092		96.57505		9.03875	97.28876			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.16408		98.24321		9.09005	98.96757			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.03594		98.71952		8.96593	99.43884			0.00	0	29,770.00
R2048	On 05/02/2015	Bond Future			9.10261		100.26181		9.03042	100.99356			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.15155		97.55764		9.07756	98.30025			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			7.84596		99.83249		7.77034	100.14511		4.31	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.93785		97.75114		7.85728	98.06978		4.16	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.00249		99.43859		7.91717	99.76111		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	835.12000		0.83512	966.92000	0.96692		835.120	4.20	0.00	0	66.00

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			8.03543		97.66607		7.94374	97.99672		4.32	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	693.66000		0.69366		799.28000	0.79928	693.660	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			7.98373		94.68855		7.90833	95.04698		5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	44.85000		0.04485		28.57000	0.02857	44.850	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.06911		96.16787		7.98958	96.53305		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.12615		94.42510		8.04278	94.79500		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.15671		96.20399		8.06832	96.58285		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	818.45000		0.81845		724.91000	0.72491	818.450	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			8.90504		75.52097		8.82999	76.09524		12.10	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	176.33000		0.17633		275.85000	0.27585	176.330	11.85	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	613.93000		0.61393		847.82000	0.84782	613.930	11.98	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,286.60000		1.28660		1,644.40000	1.64440	1,286.600	12.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	1,502.54000		1.50254		1,889.02000	1.88902	1,502.540	12.10	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	1,738.12000		1.73812		2,151.30000	2.15130	1,738.120	12.15	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	273.18000		0.27318		195.33000	0.19533	273.180	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	75.60000		0.07560		51.08000	0.05108	75.600	12.56	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	47.83000		0.04783		31.79000	0.03179	47.830	12.63	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	4.39000		0.00439		2.74000	0.00274	4.390	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	3.08000		0.00308		1.91000	0.00191	3.080	13.01	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	2.07000		0.00207		1.27000	0.00127	2.070	13.01	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.96901		76.70084		8.89174	77.28500		11.91	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.01807		74.87443		8.93887	75.46734		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.05422		76.28548		8.97269	76.89114		12.89	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,415.82000		1.41582		1,281.31000	1.28131	1,415.820	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

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 06/11/2014	Bond Future		172.89337	172.89337	172.86802	172.86802			0.00	0	642.00
R210		On 05/02/2015	Bond Future		175.61567	175.61567	175.59204	175.59204			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		132.52792	132.52792	132.51221	132.51221			0.00	0	1,120.00
R211		On 05/02/2015	Bond Future		133.00877	133.00877	132.99432	132.99432			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		136.99463	136.99463	136.97506	136.97506			0.00	0	14,864.00
R212		On 05/02/2015	Bond Future		137.38904	137.38904	137.37078	137.37078			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		8.79283	85.99897	8.70767	86.65082		10.48	0.00	0	28,658.00
R213		On 05/02/2015	Bond Future		8.86411	87.34258	8.77619	88.00558		10.30	0.00	0	0.00
R213		On 07/05/2015	Bond Future		8.91517	85.30213	8.82484	85.97518		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		8.98030	76.39676	8.91030	76.95682		12.63	0.00	0	6,069.00
R214	9.20	On 06/11/2014	Bond Future	Call	2,229.06000	2.22906	2,665.11000	2.66511	2,229.060	12.82	0.00	0	2,500.00
R214	9.80	On 06/11/2014	Bond Future	Put	23.55000	0.02355	15.98000	0.01598	23.550	13.39	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future		9.04517	77.59030	8.97307	78.16002		12.43	0.00	0	0.00
R214		On 07/05/2015	Bond Future		9.09246	75.63506	9.01862	76.21328		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		21,549.37000	21,549.37000	21,389.47000	21,389.47000			0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future		4.91270	4.91270	4.90730	4.90730		6.42	0.00	0	0.00
TRY / R		On 16/03/2015	Foreign Exchange Future		4.87830	4.87830	4.87510	4.87510		8.10	0.00	0	0.00
ZMW / R		On 12/12/2014	Foreign Exchange Future		1.77090	1.77090	1.75600	1.75600			46,043.40	26	13.00

Total for Derivatives : **471,920,552.52** **88,282** **3 526 859.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.15126			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.16500	105.45434	7.16500	105.43417			0.00	0	1,130,000,000.00
AA04		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.27060			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.72500	102.37879	8.72500	102.35463		7,852,500,000,000.00	900,000,000	803,900,000.00	
AA06		On 15/04/2021	Spot Bond		0.00000	100.00000	0.00000	99.84333			0.00	0	0.00

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		9.34500	100.51892		9.34500	100.49384			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.95007			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.04394			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.59000	98.81473		9.59000	98.78959			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.28500	100.63543		7.28500	100.61601			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.97953			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.00000	107.28024		9.00000	107.25459			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.40000	127.21013		2.40000	272.21732			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.42053			0.00	250,000,000	50,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02250			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42148			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.43772			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.44839			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.75970			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.73834			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.40501			0.00	0	500,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	129.23072		3.10000	129.18576			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.08000	118.36692		4.08000	118.32258			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.83000	105.23609		4.83000	105.19466			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	86.16893		100.00000	85.96855			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	169.83259		2.14000	172.17873			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.09766		2.76000	163.04233			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.93750		2.17000	173.88130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.82000		183.43427		1.82000	183.37673			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.19625		77.04982		8.19625	77.03320			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.19625		77.04982		8.19625	77.03320			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	100.33169			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	100.01967			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.88655			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	7.35500		102.84147		7.35500	102.82106			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	100.16369			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.45500		106.21586		7.45500	106.19439			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.81518			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		94.28190		2.68000	107.00582			0.00	0	0.00

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	101.30971		2.49000	157.96612			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000	116.87686		2.42000	211.77926			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	9.71500	89.48822		9.71500	89.66963			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	99.11500			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	108.24568		9.63000	108.22699			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	9.68000	108.89526		9.68000	108.86713			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.05000	89.05479		9.05000	89.03313			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	9.77500	108.19914		9.77500	108.17093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.57439			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.46498			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.35000		105.05941		8.35000	105.03567			43,420,000,000.00	5,200,000	1,783,200,000.00
ABS11	On 09/04/2021	Spot Bond	9.05500		101.78785		9.05500	101.76323			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.11500		104.24575		7.11500	104.22594			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	9.06500		99.11267		9.06500	99.08867			71,613,500,000.00	7,900,000	2,246,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.87500		93.20561		9.87500	93.18079			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.11500		102.21005		8.11500	102.18758			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.95063		2.21000	276.05392			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.35666		1.27000	130.15832			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		129.20493		2.12000	131.75791			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00449		100.00000	0.00503			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		57.47733		100.00000	57.33809			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.61500		102.46503		11.61500	102.43308			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32021			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.74565		100.00000	5.73157			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35269			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.81295			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.24672		100.00000	34.16284			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28771			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.60994		11.00000	65.59119			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.91790		100.00000	21.86422			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	100.36288			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39638			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34793			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35803			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36248			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53764			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53764			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54660			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54660			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52868			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.80844			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51064			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24633			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.35200			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.36186			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.36585			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.35779			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33987			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.52500	102.42025		9.52500	102.39376			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.59105			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.25169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.67783			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	172.99609			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.00243			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.34785			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.35723			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.77679			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.35714			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.11147			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.04846			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.05675			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.01036			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.74039			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.34908			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53029			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31046			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.30355			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31696			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34201			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32783			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31168			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31614			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.49732		10.23000	100.46963			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32043			0.00	0	0.00

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	100.31371			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.25704			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.66500	103.41800		9.66500	103.39134			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34073			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.91647		1.75000	115.86579			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53510			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.31636			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33183			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.34176			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32189			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.79121			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.18161			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09679			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.31831			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45105			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.33977			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33358			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.35059			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.35584			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81780			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06370			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.35713			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.35713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37346			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33382			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37712			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46590			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37346			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.70752			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.36401			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.35762			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	125.55416			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	126.45034			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31393			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31114			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.92959			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31871			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.68721			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.33183			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31433			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.31393			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.34423			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24184			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52339			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.47736			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.37158			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.18909		100.00000	15.15229			0.00	0	0.00

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		14.67102	100.00000	14.62471				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.94332				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.03806				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.10112				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.65788				0.00	2,000,000,000	1,000,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.82388				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.04515				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.61002				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.13500		100.89621	8.13500	100.87423				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.07547				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.41695				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.56500		100.58963	8.56500	100.56632				0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.40500		118.29870	9.40500	118.26899				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		99.18478	100.00000	99.45504				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.56500		105.21492	7.56500	105.19334				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		97.63011	100.00000	97.37587				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.45500		102.01780	9.45500	101.99218				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.70575	100.00000	16.66877				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.08000		102.93875	10.08000	102.91124				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		164.92507	2.74000	164.86924				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.68960				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.53703				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.56401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.94284		0.00		0	0.00	
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.24050		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	100.46653		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12397		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.32749		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	100.32189		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26942		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67762		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	101.75000		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	100.61361		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.79797		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.67000	128.70355	2.67000	292.58921		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	96.26552		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	104.86793		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	97.56372		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.05070		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	93.39734		0.00		0	0.00	

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		80.04386	100.00000	79.86871				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.50395				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.29400				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.29001				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17417				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.13500		102.36279	9.13500	102.33767				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.12646				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.58502				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.75150				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.23084				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.92700				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.62500		102.94383	9.62500	102.91739				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.69500		103.88604	7.69500	103.86449				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		43.09424	100.00000	42.90473				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.03535				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.95000		102.70333	8.95000	102.67862				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.19610		101.80314	11.19610	101.34353				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.16002		100.46731	11.16002	100.39988				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.19987		100.41841	11.19987	100.36229				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.21217				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.24016		100.37956	11.24016	100.29658				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01637		99.62781	12.01637	99.59446				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.21689				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.21689			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.21696			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.44610		99.73736		11.44610	99.84956			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.37492		101.04546		11.37492	100.31804			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.16002		100.46731		11.16002	100.39988			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.29644		100.60956		11.29644	100.43529			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.47826		96.30027		10.47826	100.09376			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.20658			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20378			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20378			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00615			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.99814		99.08847		10.99814	99.52605			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.72500		98.77337		11.72500	98.74235			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19830			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.65000		73.10293		11.65000	96.64618			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00615			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18889			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.34361		9.28000	100.17465			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20104			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53500		69.99215		11.53500	98.80182			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19556			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20012			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20012			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19336			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20254			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00615			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20254			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19373			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19635			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.20264			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.15055			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.16087			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.19610	101.83447		14.19610	101.38477			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.41621	100.22385		15.41621	100.18164			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.29947	100.17382		14.29947	100.18163			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.25907			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.25907			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.25907			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.26806			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.22744			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	21.31385		100.00000	21.27341			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.05620		100.00000	19.01004			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.34328		100.00000	17.30127			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.70573		100.00000	10.67980			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.70573		100.00000	10.67980			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.94374		100.00000	12.91238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.21553	100.00000	11.18836				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.82693				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.48971				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00002				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.99998				0.00	1,200,000,000	600,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.29132	100.00000	7.27346				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.29132	100.00000	7.27346				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		104.05172	2.11000	178.93165				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.29500		95.18234	8.29500	149.17756				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.29500		96.50180	8.29500	149.53627				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.68000		95.37549	8.68000	99.40300				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.65178				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.13500		97.19036	8.13500	97.16895				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.57216				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.58562				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.61758				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.72410				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.83060				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.12843				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		25.40073	100.00000	25.33919				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.34010				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40593			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43413			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.44353			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55632			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.70663			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44541			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47809			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48700			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.50000	101.19692		8.50000	101.17365			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51371			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56103			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.20050		100.00000	14.16572			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.20050		100.00000	14.16572			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.59037			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14703			0.00	0	120,000,000.00
BID06	On 30/06/2019	Spot Bond		8.83500	66.69786		8.83500	102.44740			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.84330			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.61051			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.85263			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.98641			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.84460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88638			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.96227			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27730			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.79838			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	57.38286		100.00000	57.24233			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.74314			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.79367			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.77601			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.01599			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	25.20982		100.00000	25.14876			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41961			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.05544			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.61500	105.94740		7.61500	105.92542			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.65000	114.23816		9.65000	114.20891			0.00	0	6,854,766,700.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.80642			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.55000	105.80565		9.55000	105.77884			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.73500	96.71958		12.73500	96.68660			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.90727			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.69500	101.61547		11.69500	101.58409			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16102			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.54000	103.42270		9.54000	103.39652			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.75235			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.13500	97.48160		12.13500	97.45040			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.05855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.64282			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.26143			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.37500		95.77241		10.37500	95.74609			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.12500		117.56726		10.12500	117.53555			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.97500		113.74412		9.97500	113.71386			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.30500		112.91453		9.30500	112.88617			0.00	0	34,600,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90947			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.85000		100.58705		11.85000	100.55506			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35558			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01612			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.00466			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.10147			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.36367			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.36054			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.87469			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17488			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.18112			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.18872			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.76636			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.74824			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.84400			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.27795			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.34796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21558			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.68881		10.11000	102.66130			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01956			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.01233		2.76000	119.97169			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	117.10550		3.14000	119.84832			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.85224		8.25000	100.82973			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	127.33884		2.82000	121.51910			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.09147		2.40000	119.37583			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48258			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89869			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.88593			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.81500	99.25892		8.81500	99.23553			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.90112			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.90193			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.65859			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67117			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.86500	103.63210		8.86500	103.60754			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.86500	103.63210		8.86500	103.60754			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.91500	102.39394		8.91500	102.36955			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35604			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39077			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94141			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.11973			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.36084			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89656			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.95125			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.12369		9.35000	101.09858			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.12369		9.35000	101.09858			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89633			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89866			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62761			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44762			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53420			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53876			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44762			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44762			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48925			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24228			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81916			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35398			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35398			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35398			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70933			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.46500	100.97445		9.46500	100.94865			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.39673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40256		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72636		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72463		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76483		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.96956		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.07111		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95644		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.48798		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70914		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58893		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.37891		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31791		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.62482		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.30067		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51425		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27747		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.79747		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17675		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27452		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04761		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.37907		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17716		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17716		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17536		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.74746			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	101.28589			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.99500	94.83603		10.99500	96.08953			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.51500	92.66508		11.51500	92.75612			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16800			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.37821			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.25683			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62216			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.61238			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.91857		8.80500	103.81745			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33382			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63847			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	100.34850			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35446			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.37742			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50122		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50122		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.09289		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.39650		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16800		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	101.56890		0.00		0	400,000,000.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.43538		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16892		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49820		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.41240		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.31964		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.36635		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.55348		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.21666		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16431		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.46808		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.82876		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.48356		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	101.50612		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61196		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.30517		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361		On 20/03/2024	Spot Bond	10.55000	100.34430	10.55000	100.36989			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.17500	102.57674	10.17500	102.61500			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.33162			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.60269			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.31500	104.06484	12.31500	104.11067			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.66955			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.34500	104.11759	12.34500	103.94826			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.77500	103.82903	10.77500	103.68110			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.66955			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.61977			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.40112			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.37070			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.37742			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33382			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17481			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.67500	101.44782	9.67500	101.31551			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19922			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.36753			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	100.51252	10.55000	100.48398			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	100.53387	11.00000	97.77953			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.54306			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.37346			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond	12.10500	100.18402		12.10500	100.02152			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.40823			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.33382			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.70133			0.00	0	400,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.35564			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	39.37554		7.01000	39.98753			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	8.68000	95.37549		8.68000	138.66190			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.29500	33.95765		8.29500	149.17756			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.29500	34.38287		8.29500	149.53627			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.76295			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.70107			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93502			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93502			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36005			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33744			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34194			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33977			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62216			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31035			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32587			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.32587			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.01985			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.81907			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		106.02642		8.87000	103.92006			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.90000		103.35903		8.90000	103.33444			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.31500		114.78804		10.31500	114.75651			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49500		106.08202		8.49500	106.05791		71,358,000,000,000.00	8,400,000,000	4,200,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.88500		104.63571		9.88500	104.60783			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.95500		104.71451		9.95500	104.68672			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.30500		93.46874		10.30500	93.44295			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.02500		94.41348		11.02500	94.38565			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.02500		92.28582		11.02500	92.25876			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.88244			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.86301			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.76257			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.73789			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.19633			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.87877			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.30037			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.19500		98.76281		11.19500	101.81559			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.95809		100.00000	11.92880			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.99620		100.00000	3.98359			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.54236		100.00000	14.49646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.37523			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.22500	97.85852		8.22500	96.60724			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80404			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.74851			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59514			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	90.75646		100.00000	90.53882			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.59167			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.29656			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.59186			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20425			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.72986			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43460			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.59269			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.48754			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37940			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.11448			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.87500	103.50985		8.87500	103.48530			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.59500	116.19396		7.59500	116.17029			0.00	0	690,000,000.00
DV22	On 07/02/2020	Spot Bond	8.60000	105.14477		8.60000	105.12071			214,699,000,000.00	24,965,000	1,424,782,500.00
DV23	On 27/02/2023	Spot Bond	9.23500	105.51989		9.23500	105.49402			79,382,213,000.00	8,595,800	2,294,847,900.00
DV24	On 18/02/2024	Spot Bond	9.15500	104.63718		9.15500	104.61173			0.00	0	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.63000	104.99229		9.63000	104.96546			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51749			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.25986		0.00		0	0.00	
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15096		0.00		0	0.00	
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.39563		0.00		0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.05895		0.00		0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36739		0.00		0	0.00	
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14410		0.00		0	0.00	
E170	On 01/08/2020	Spot Bond	8.19500	126.61894	8.19500	126.59130		0.00		0	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.67050		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	102.85253	0.20000	135.57936		0.00		0	1,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.05000	123.51801	2.05000	123.47855		0.00		0	5,000,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.06000	110.72385	2.06000	110.68843		0.00		0	5,000,000,000.00	
EL30	On 29/07/2030	Spot Bond	2.09000	110.32582	2.09000	110.29045		0.00		0	9,300,000,000.00	
EL31	On 02/06/2031	Spot Bond	2.18000	101.99377	2.18000	101.96078		0.00		0	12,500,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.77500	105.45177	9.77500	105.42442		0.00		0	0.00	
EMM02	On 11/03/2021	Spot Bond	9.62500	105.94175	9.62500	105.91424		0.00		0	0.00	
EMM03	On 04/05/2024	Spot Bond	10.07500	104.12078	10.07500	104.09297		0.00		0	0.00	
EMM04	On 16/05/2028	Spot Bond	10.25500	95.61273	10.25500	98.74395		0.00		0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.40500	101.70772	10.40500	100.95928		0.00		0	4,666,666,200.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.06470		0.00		0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.83557		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.51539			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11676			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.87515			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92858			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	101.45185		100.00000	101.17986		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.99848		100.00000	57.81542			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	93.78094		100.00000	93.54823			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	79.47281		100.00000	79.31161			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.54315		3.00000	132.49728			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.47500	104.41725		11.47500	104.38559			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.86599			0.00	11,000,000,000	5,500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.68600			0.00	3,500,000,000	3,500,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19218			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.11500	95.75892		10.11500	95.73311			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.02076			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87843			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.17254			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	101.08408			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	101.15189			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45041			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98475			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.97666			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.01035			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.98920			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.97562			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.08500		101.38475		7.08500	101.36536			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.01500		108.05148		8.01500	108.02828			217,318,710,000.00	27,114,000	9,439,214,000.00
ES23	On 25/01/2023	Spot Bond	8.70500		109.55227		8.70500	109.52692			772,775,929,000.00	88,773,800	28,368,757,400.00
ES26	On 02/04/2026	Spot Bond	8.96500		92.23250		8.96500	92.21027			279,410,362,000.00	31,166,800	8,937,466,800.00
ES33	On 15/09/2033	Spot Bond	9.69000		81.63244		9.61500	82.16433			818,702,286,000.00	84,489,400	29,776,889,400.00
ES42	On 25/04/2042	Spot Bond	9.71000		92.29990		9.71000	92.27600			58,260,000,000,000.00	6,000,000,000	54,900,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.86808			0.00	0	2,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.07542			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.91650			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.80260			0.00	800,000,000	400,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.23752			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98250			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.70225			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.50219			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.07211		100.00000	12.04286			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.74872		100.00000	11.72025			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.46611			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.90114			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.51947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.55500			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.53500		98.99166		9.53500	98.96646			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51238			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51230			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.61183			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.01298			0.00	0	60,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.80276			0.00	0	40,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.81600			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.37500		100.96856		10.37500	101.67266			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.33500		105.70928		11.33500	105.67744			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.03333			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		130.06263		2.22000	130.89273			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		128.71735		2.24000	275.44382			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.32251		2.40000	109.79491			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		101.53944		2.47000	158.32443			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		118.72904		2.31000	215.13602			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.72500		105.96592		7.72500	105.94374			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82000		62.95872		7.82000	62.30727			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45900		40.30273		9.45900	39.39437			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.99366		9.70000	38.08205			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		71.56863		100.00000	71.42857			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		74.00631		100.00000	73.86824			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.95272			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34801			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38116			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37346			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	100.35643			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45126			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	100.36753			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29970		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	100.39007			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	100.47776			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46404			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	17.15570		100.09221	17.11365			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33461			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	100.44472			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	100.37298			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	100.37705			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34513			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.45424			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34374			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.01944		13.22500	57.99871			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32467			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32508			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.47728			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.33938			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.63500	94.83167		3.63500	98.07580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.77283			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35366			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.08852			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16800			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.39873			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.33382			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32627			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.58597			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38019			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.19303			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.56925			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.73730			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.43460			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34652			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42932			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.32269			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44546			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.02039			0.00	0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.02618			0.00	0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.36248			0.00	0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.36871			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96262			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34576			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94410			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94394			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.75932			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59124			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.75932			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58452			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37936			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.53265		8.75000	101.46898			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.18066			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.06173		100.00000	11.02682			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.09840		100.00000	10.06653			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.18654		100.00000	1.18039			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.18654		100.00000	1.18039		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37415			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.37217			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.63253			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58439			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46000	116.58098		3.46000	120.68520			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.37863			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	3.44000	107.64114		3.44000	120.84246			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	105.00038		3.46000	120.68520			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000	102.22418		2.59000	126.37749			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000	101.41959		2.66000	133.48518			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78178			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33176			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.37624			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	100.43592			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42061			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35882			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35842			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	100.43058			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.48349		100.00000	9.46026			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	22.96323		100.00000	22.90699			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	53.94051		100.00000	53.77211			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.96222		100.00000	16.90868			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000	149.19948		4.73000	149.14113			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26119			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.90881			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85040			0.00	12,000,000,000	6,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.44162			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.09285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.14320			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.88102			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.11800	82.49149		2.11800	100.66179			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.49000	100.61679		2.49000	131.93210			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.52789			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	102.16735		10.38000	102.13891			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	102.16735		10.38000	102.13891			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	101.19569			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.65574			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.63000	98.12053		2.63000	106.49202			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.62000	205.19845		2.62000	205.83950			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.60000	107.09658		2.60000	107.06076			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06272			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.65000	204.32611		2.65000	204.96628			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.81345			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.49000	108.92572		2.49000	108.88962			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.69000	105.40095		2.69000	105.36546			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.20241			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	101.10014			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.79500	103.66994		2.79500	103.42846			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.77000	111.19987		2.77000	255.32467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.75000		123.98682		2.75000	265.31724			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.62252		2.25000	275.24081			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		122.01136		2.97000	261.08844			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.57321		2.59000	127.74737			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.48839			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		131.80028		2.12000	127.72919			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72035			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.35505			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000		106.35576		2.47000	106.32057			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.10908		104.97509	18.06277				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.06880		101.07593	22.01422				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.77789		100.44759	14.74155				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.54355		100.76967	20.49289				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	2.14000		116.12063		2.14000	116.08320			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		97.18484		2.35000	110.30150			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.58269			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		96.91683		2.38000	109.99723			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.95511			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		126.74350		2.45000	343.63373			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.24805			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.89023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.95900			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.85500		101.38555		6.85500	101.36706			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.90500		100.66726		7.90500	100.64570			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.31000		101.01672		8.31000	100.99400			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.52500		110.96798		8.52500	110.94267			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.04500		103.37353		9.04500	103.34868			90,639,945,000,000.00	10,021,000,000	11,344,300,000.00
FRX20	On 01/10/2020	Spot Bond	9.25500		97.88442		9.25500	97.86010			48,943,216,500,000.00	5,288,300,000	5,288,300,000.00
FRX23	On 28/02/2023	Spot Bond	9.81500		89.17109		9.81500	89.14750			44,996,867,500,000.00	4,584,500,000	4,584,500,000.00
FRX24	On 10/12/2024	Spot Bond	9.83500		109.29534		9.83500	109.26666			0.00	0	1,370,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.14500		97.28909		10.14500	95.73719			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.54000		93.18490		10.54000	93.15890			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.34500		82.24157		10.34500	82.21891			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.28721			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.29738			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.30143			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.31152			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.32771			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.33985			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.39236			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	100.88792			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.92692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.93608			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.96210			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.00116			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.03371			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.17677			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.10379			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30963			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.30000	100.32960		9.30000	100.30468			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	101.08765			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.66104			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	101.41718			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.44736			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.50568			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.57806			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.67853			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	100.61736			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.86102			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.84386			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.63157			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.70484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.54983			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.02471			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.25539			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	100.80789			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.20985			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.21693			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.84401			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.95497			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.46623			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.29483			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.36758			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.21147			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.04201			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	101.62869			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.74011	102.43579		7.74011	96.47632			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.70330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.73953	102.17776		8.73953	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	101.79920			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.18944	102.27629		9.18944	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	101.91640			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	99.79398			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.82352			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.81696			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31662			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.33000	102.53631		9.33000	102.51091			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.36500	108.07885		8.36500	108.05478			94,524,500,000.00	11,300,000	1,388,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000	130.53529		2.05000	279.33546			0.00	0	32,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	133.24636		2.06000	285.13688			0.00	0	13,500,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.56500	98.93308		9.56500	98.90797			25,825,500,000.00	2,700,000	11,113,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.56500	98.88694		9.56500	98.86184			0.00	0	3,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.16704		100.00000	81.98198			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.38698		100.00000	21.33460			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	44.38988		100.00000	44.28235			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.87725		100.00000	21.82424			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000	83.48685	100.00000	83.29882				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	116.73403	1.74000	116.69770				132,759,965,766,000.00	76,298,830,900	02,483,529,500.00
I2038	On 31/01/2038	Spot Bond	1.85500	122.46771	1.87000	122.09476				245,874,689,637,500.00	32,547,002,500	24,097,930,600.00
I2046	On 31/03/2046	Spot Bond	1.86000	123.32740	1.86000	123.28855				101,138,058,000.00	54,375,300	48,446,557,400.00
I2050	On 31/12/2050	Spot Bond	1.93000	130.99348	1.93000	130.95205				61,368,866,393,000.00	31,797,340,100	39,079,308,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	95.80000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.61500	101.88042	7.61500	101.85983				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06451				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.98629				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.41500	102.04643	8.41500	102.02320				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.20000	105.89135	8.20000	105.86784				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.23500	101.18873	8.23500	101.16655				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.21624				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.28594				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000	101.64865	1.43000	129.69264				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.27883	2.19000	131.15161				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26172				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08636				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.32000	101.46384	8.32000	101.44112				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81498				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48769				0.00	0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.30541				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.96500	99.04336	8.96500	99.01963				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	8.96500	94.57615		8.96500	94.55361			32,274,000,000.00	3,600,000	25,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65978			0.00	0	500,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.40000	96.95882		8.40000	96.93690			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.43500	100.18149		9.43500	100.13351			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28251			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.31964			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.26496		7.90000	100.24384			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.74500	99.47859		8.74500	99.45546			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.45852			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04663			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.97000	102.43581		7.97000	102.41406			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.70500	103.08132		8.70500	103.05746			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.80500	104.14005		9.80500	104.11296			21,767,100,000,000.00	2,220,000,000	1,110,000,000.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.14382			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.42091			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34148			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.37021			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.39880			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00555		100.00000	0.00554			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54332			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.51230			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.02500	100.70849		9.02500	100.68420			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.34797		5.00000	102.33417			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.34797		5.00000	102.33417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.93028		5.00000	100.91673			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.34797		5.00000	102.33417			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.26292		4.00000	100.25195			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	30.46835		100.00000	30.37321			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	30.24450		100.00000	30.15007			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	30.24450		100.00000	30.15007			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	104.73409		9.20000	104.70822			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18789			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18789			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.17258			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.73631		100.00000	7.71737			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94905			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.25177			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.16500	100.46426		9.16500	100.44001			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.11548			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	53.94051		100.00000	53.77211			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.46547		100.00000	10.32497			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	99.72677		100.00000	100.00000			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	99.86464		100.00000	99.59619			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	98.03943		100.00000	97.78075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN445U	On 04/11/2014	Spot Bond	100.00000		94.53802	100.00000	94.29747				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		97.56098	100.00000	96.77420				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		88.97256	100.00000	88.32783				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.98288	6.25000	99.91446				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.89737	6.25000	99.79494				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.77789	6.25000	99.67571				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.65326	6.35000	99.54971				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.53247	6.35000	99.42917				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.41197	6.35000	99.30892				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.16538	6.40000	99.06203				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.92457	6.40000	98.82172				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.18421				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.19610		101.24908	11.19610	100.94168				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.19610		100.01976	11.19610	100.05266				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.36365				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.78924				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.35719				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.08790	6.50000	100.07031				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.36357				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.41817				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.44944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88369			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.02100			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.27403			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.27372			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12869			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01274			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.90742			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89722			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89149			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.38685			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.84265			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.44367			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.35918			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19373			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71893			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.93589			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.46408			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.56870			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.88596			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.72021			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.74347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.92500	99.60645		8.92500	103.97640			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12629			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.12924			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.13124			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.40453			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.57500	102.58248		9.57500	102.55642			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41554			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.85000	102.64950		8.85000	102.62494			62,835,000,000.00	7,100,000	1,904,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01934			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.93930			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.30841			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.07685			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37015			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.79500	104.25552		8.79500	104.23100			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04056			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.71059			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	97.09188		3.28000	124.93881			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	138.75126		3.65000	138.70081			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03378			0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.86666			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.92624			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.59632			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.19333			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	96.34054		3.74000	97.14633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.74000	96.26022		3.74000	103.48977			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.65154			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.33243			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.58500	115.14056		10.58500	115.10829			0.00	0	300,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.97736			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	137.22186		3.75000	137.17159			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	99.32917		100.00000	99.06358			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	97.49942		100.00000	97.24352			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	95.75945		100.00000	95.51265			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	94.08315		100.00000	93.84497			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	96.00000		100.00000	96.69643			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.46801			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88071			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	99.98288		6.25000	99.88028			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	99.86320		6.25000	99.76085			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	99.01044		6.40000	98.90741			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	98.89026		6.40000	98.78749			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.40025		6.45000	98.29770			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.22709			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.01090			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.75268			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01845			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.02561		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.74796		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88179		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88099		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87938		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88662		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61804		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43705		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.38719		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.06977		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.80376		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.79579		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.07952		0.00		0	0.00	
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.96548		0.00		0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.49258		0.00		0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.28432		0.00		0	0.00	
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.36049		0.00		0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.15360		0.00		0	0.00	
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.15735		0.00		0	0.00	
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.15735		0.00		0	0.00	
IVC036	On 16/07/2019	Spot Bond	9.30500	108.81038	9.30500	102.01238		0.00		0	0.00	
IVC037	On 16/07/2019	Spot Bond	100.00000	20.77894	100.00000	20.70081		0.00		0	0.00	
IVC038	On 16/07/2019	Spot Bond	100.00000	9.54697	100.00000	9.50499		0.00		0	0.00	
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.53531		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC040		On 24/07/2021	Spot Bond	9.44500	108.02779		9.44500	101.41093			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.46551			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.09055			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43646			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	92.70769		100.00000	92.47822			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.46816			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	97.85983		100.00000	97.60431			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.55625			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	36.81389		100.00000	36.72470			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.22111			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	89.09861		100.00000	88.88494			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	96.07378		100.00000	95.82744			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	81.68975		100.00000	81.51920			0.00	0	0.00
JDG11U		On 04/02/2015	Spot Bond	100.00000	94.71924		100.00000	94.48005			0.00	0	0.00
JDG12U		On 18/03/2015	Spot Bond	100.00000	85.16868		100.00000	84.97334			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48115			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49838			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64471			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	100.84380			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.68869			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.67500	136.45277		8.67500	136.42128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.50315			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.34335			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.40529			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.76360			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.43343			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39929			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.95000		97.99327		8.95000	97.96995			190,635,000,000.00	21,300,000	6,640,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.05000		73.44915		9.05000	95.94272			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.53500		99.71717		9.53500	99.69193			7,176,994,500,000.00	752,700,000	761,300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.67369			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.11500		104.02584		10.11500	103.99780			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.73274			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.97528			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.03730			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.11145			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.53776			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.96527			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.73032			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.12973			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.91948			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.61139			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.61607			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19556			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98528			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56506			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.04972			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41151			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77997			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99923			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.06559			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86432			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.80372			0.00	0	190,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09059			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.13922			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.16584			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	92.67770		100.00000	92.44887			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	34.07917		100.00000	33.99571			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	82.91572		100.00000	82.72727			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	17.85790		100.00000	17.48086			0.00	0	0.00

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	8.88500	100.35570		8.88500	100.33187			33,763,000,000.00	3,800,000	641,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.77500	100.30998		8.77500	100.28644			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.49886			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46620			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.88977			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	100.02021			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.79234			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.87730			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.13500	100.89077		8.13500	100.86867			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.95500	103.71996		8.95500	103.69527			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.70000	104.14090		9.70000	104.11410			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.58000	103.35797		6.58000	103.33957			1,974,000,000,000.00	300,000,000	1,050,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.29938			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.30951			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.73500	102.42615		9.73500	102.47904			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.76500	101.18287		7.76500	101.16158			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83135			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.06000	102.46614		9.06000	102.44135			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.42208			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.57500	103.93430		9.57500	102.86130			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.37568		100.00000	14.34047			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.14181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02		On 31/05/2017	Spot Bond	8.76000	102.35812		8.76000	102.33415			0.00	0	60,000,000.00
MTN03		On 13/07/2015	Spot Bond	7.71500	103.38829		7.71500	103.36703			0.00	0	970,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.70000	105.81488		8.70000	105.79039			0.00	0	510,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.95540		100.89771	6.93841			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	7.04625		100.61875	7.02909			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	101.08318			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.09035			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.17862			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.28130			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.67454		100.00000	0.67290			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.67454		100.00000	0.67290			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.17000	98.04146		9.17000	98.01758			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	100.27070		7.59000	100.25041			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.25500	101.66103		9.25500	101.63604			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37765			0.00	8,180,000,000	1,636,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.02500	102.18975		9.02500	102.16484			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96611			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.50500	101.88280		9.50500	101.85667			0.00	0	0.00

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	102.13671			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.22500	102.94865		9.22500	102.82120			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01486			0.00	0	800,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.20037			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62068			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.90234			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27669			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21687			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.24592			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.31500	103.53733		7.31500	103.51679			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.72478			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.78500	111.12375		8.78500	111.09735			50,074,500,000.00	5,700,000	907,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.85000	35.49701		10.85000	35.48699			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.51500	105.64879		7.51500	105.62750			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.90968			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.73505			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.11500	102.06147		8.11500	102.03904			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28920			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	101.41128			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93874			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.83145			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.25735			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.72717			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	101.54126			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.46564			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.57344			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.28261			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.15332			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.32265			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.30646			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.74992			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29651			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29121			0.00	2,000,000,000	1,000,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.29101			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.32143			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33382			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.02000		104.18143		10.02000	104.22947			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33183			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.05500		102.94439		10.05500	103.06670			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33382			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30118			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33563			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.33699			0.00	0	0.00

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	100.34096			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.65500	102.27079		8.65500	102.24685			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.76339			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.67459			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.16500	101.93956		10.16500	101.81273			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.36869			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01653			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.15000	114.90786		12.15000	114.87103			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.36194			0.00	0	100,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30625			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	168.32003		2.26000	168.26524			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.78500	104.42978		8.78500	104.40538			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50877			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.41500	105.73862		9.41500	105.71190			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93205			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04682			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.88212			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.91337			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.89464			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.61500	105.74073		9.61500	106.78926			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.91343			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.93210			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.91962			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.81500	105.74300		9.81500	105.71515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95715			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.94459			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.95083			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.18129			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10537			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.96955			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.64500		116.66220		8.64500	116.63523			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.36500		121.42131		9.36500	121.39112			0.00	0	1,536,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		173.02700		2.15500	172.97116			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.81500		122.73243		9.81500	122.70030			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.22558			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.96289			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.95320			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35370			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.61325			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.85681			0.00	0	440,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.96593			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.19838			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.25982		100.00000	17.21801			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		43.42446		100.00000	44.77491			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.60500		105.29484		7.60500	105.27337			20,533,500,000.00	2,700,000	4,427,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		24.79205		100.00000	24.73199			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		82.07283		100.00000	81.89403			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.11215			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.41711			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.68016			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.56570			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09741			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.36150			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.68072			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.96901			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.67500		103.42171		9.67500	103.28141			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36245			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.40117			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.41859			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.45730			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.62371			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.66240			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49593			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.09500		41.10889		8.09500	41.09997			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.61500		106.99940		6.61500	106.98017		298,336,500,000,000.00	45,100,000,000	08,478,622,000.00	
R158P	On 15/09/2015	Spot Bond	6.81500		93.91719		6.81500	93.89980			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.91500		112.59108		6.91500	112.56995		494,139,372,931,500.00	71,459,056,100	72,291,012,100.00	
R159P	On 15/09/2016	Spot Bond	6.74500		87.94485		6.74500	87.92873			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.35000		119.36013		8.27500	119.96600		9,229,613,547,330,000.00	05,342,939,800	97,672,668,800.00	
R187P	On 21/12/2026	Spot Bond	8.01500		38.33079		8.01500	38.32256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	7.93500		35.79558		7.93500	35.78798			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		285.70510		1.75000	285.61604			28,566,281,100,000.00	16,323,589,200	31,487,228,300.00
R201	On 21/12/2014	Spot Bond	6.12500		103.09478		6.06500	103.09025			0.00	0	31,696,694,300.00
R202	On 07/12/2033	Spot Bond	1.82000		230.97650		1.82000	230.90405			136,211,386,948,000.00	74,841,421,400	61,003,305,500.00
R2023	On 28/02/2023	Spot Bond	8.18000		98.22572		8.10500	98.64720			3,004,257,296,876,000.00	67,268,618,200	118,616,698,400.00
R203	On 15/09/2017	Spot Bond	7.27500		103.05279		7.20000	103.23114			2,174,980,547,632,500.00	98,966,398,300	145,046,435,700.00
R2030	On 31/01/2030	Spot Bond	8.67500		95.81896		8.67500	95.79685			1,342,209,637,100,000.00	54,721,572,000	26,553,672,000.00
R2032	On 31/03/2032	Spot Bond	8.79500		95.35757		8.79500	95.33503			335,582,020,000,000.00	38,156,000,000	51,148,500,000.00
R2037	On 31/01/2037	Spot Bond	8.88500		97.86188		8.88500	97.83876			1,467,456,656,043,000.00	65,161,131,800	91,731,294,200.00
R204	On 21/12/2018	Spot Bond	7.61500		103.72714		7.53500	103.99230			4,503,486,191,091,500.00	91,396,742,100	188,189,846,900.00
R2044	On 31/01/2044	Spot Bond	8.95000		99.55522		8.95000	99.53154			285,684,000,000,000.00	31,920,000,000	93,691,000,000.00
R2048	On 28/02/2048	Spot Bond	8.94000		98.89197		8.94000	98.86809			2,377,530,169,680,000.00	65,942,972,000	177,208,693,500.00
R207	On 15/01/2020	Spot Bond	7.81000		99.27579		7.73500	99.57033			1,282,111,642,163,000.00	64,162,822,300	156,892,776,900.00
R208	On 31/03/2021	Spot Bond	7.95000		94.16051		7.87500	94.50149			636,153,740,280,000.00	80,019,338,400	152,149,725,400.00
R209	On 31/03/2036	Spot Bond	8.88000		75.09986		8.80500	75.65851			3,427,375,502,136,000.00	85,965,709,700	104,554,566,100.00
R210	On 31/03/2028	Spot Bond	1.75000		171.92123		1.75000	171.86756			1,565,454,800,000.00	894,545,600	23,241,392,300.00
R211	On 31/01/2017	Spot Bond	0.73000		131.78277		0.73000	131.74535			776,372,228,000.00	1,063,523,600	80,403,412,300.00
R212	On 31/01/2022	Spot Bond	1.62000		136.22442		1.62000	136.18246			278,613,918,000.00	171,983,900	64,429,521,600.00
R213	On 28/02/2031	Spot Bond	8.76500		85.51940		8.68000	86.15349			2,158,135,541,631,500.00	46,221,967,100	117,537,185,600.00
R214	On 28/02/2041	Spot Bond	8.88500		76.53348		8.88500	76.51510			2,562,434,549,981,500.00	88,400,061,900	120,517,107,300.00
R227C	On 15/03/2015	Spot Bond	6.97500		97.06918		6.97500	97.05117			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.81500		93.91719		6.81500	93.89980			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.73500		90.92342		6.73500	90.90678			0.00	0	0.00

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	6.74500	87.94485		6.74500	87.92873			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.07000	98.78433		6.07000	98.76810			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.88500	95.35800		6.88500	95.34036			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.75500	92.32397		6.75500	92.30721			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.73500	89.33702		6.73500	89.32086			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.79500	86.31622		6.79500	86.30046			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.17500	82.65581		7.17500	82.63989			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.22500	79.67001		7.22500	79.65456			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.54000	76.03233		7.54000	76.01696			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.52000	73.32942		7.52000	73.31463			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.50000	70.73623		7.50000	70.72200			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.49000	68.21370		7.49000	68.19999			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.69500	65.01498		7.69500	65.00156			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.67500	62.68103		7.67500	62.66813			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.79500	59.89894		7.79500	59.88642			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.76500	57.77198		7.76500	57.75995			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.73500	55.73666		7.73500	55.72510			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.70500	53.78859		7.70500	53.77748			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.66500	51.96716		7.66500	51.95648			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.62500	50.22679		7.62500	50.21652			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.21500	45.79019		8.21500	45.78012			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.17500	44.15633		8.17500	44.14666			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.13500	42.59717		8.13500	42.58789			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.09500	41.10889		8.09500	41.09997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	8.05500	39.68789	8.05500	39.67933				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.01500	38.33079	8.01500	38.32256				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.97500	37.03436	7.97500	37.02645				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.93500	35.79558	7.93500	35.78798				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.19351				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.03871				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.84886				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.00573				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.82729	100.00000	17.78410				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.32871	100.00000	10.30369				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.53992	100.00000	22.48472				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47570				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55686				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99893				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.22957				0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.86918				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.66887				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.36400				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.85895				0.00	0	80,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.31637				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.59165				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	101.59622				0.00	0	0.00

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	100.83056			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.63220			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	100.00000	49.43640		100.00000	49.21663		3,662,000,000,000,000.00	36,620,000,000	36,620,000,000.00	
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	101.43420			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	82.02803			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.67874			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.18421			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.68581			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24808			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	80.72543			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.11841			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.26247		12.35000	104.22852			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.03314		100.00000	14.99672			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.86279			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.75600			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52555			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20636			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31190			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.86205		100.00000	3.85259			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	38.73758		100.00000	38.64373			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.09988		100.00000	14.06572			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	24.74936		100.00000	24.68940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.33009				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	79.84756				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.17500	108.46727	9.17500	108.44069				47,710,000,000.00	5,200,000	1,304,600,000.00
RW23	On 10/12/2023	Spot Bond	9.35500	104.03402	9.35500	104.00803				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.83000	88.76304	9.83000	106.44147				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.45954				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.11500	109.19774	8.11500	109.17413				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.98045				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.25000	104.47987	9.25000	104.45406				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	102.69605				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.82902				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.53770				0.00	0	5,600,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.70719				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.67676				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.26500	104.99474	7.26500	104.97438				0.00	0	1,076,989,600.00
SBK9	On 10/04/2018	Spot Bond	9.03500	98.08289	9.03500	98.05921				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.07500	105.64329	8.07500	105.62020				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.74913	7.96000	105.72634				0.00	0	3,670,292,800.00
SBN31	On 15/09/2015	Spot Bond	7.86500	105.83668	7.86500	105.81414				0.00	0	3,670,292,800.00
SBN33	On 15/09/2017	Spot Bond	8.60000	99.62306	8.60000	99.59990				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.01000	105.70309	8.01000	105.68017				0.00	0	7,466,088,300.00
SBN35	On 15/09/2015	Spot Bond	8.27500	105.45963	8.27500	105.43602				0.00	0	7,872,983,400.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.45720				0.00	0	0.00

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	100.07991			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.25000		102.06082		8.25000	102.03802			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.05675			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.31929			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.22429			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.02500		108.66734		9.02500	108.64114			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.17500		103.12657		10.17500	103.09877			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.19919			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21407			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.12215			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.30146			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.63500		104.16539		8.63500	104.14146			139,023,500,000.00	16,100,000	3,935,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		14.41390		100.00000	14.38217			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.64500		104.27323		9.64500	104.24654			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.59711			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.15500		101.04172		9.15500	101.01701			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.97500		97.48831		8.97500	97.46506			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.49854			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.92500		129.78587		9.92500	102.10304			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.36293			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.37264			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	10.07500		106.46377		10.07500	100.64600			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.57500		98.42771		9.57500	98.40270			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.80500		108.65841		7.80500	108.63581			31,220,000,000,000.00	4,000,000,000	2,330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.28000	128.33853		2.28000	274.63287			0.00	0	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.37500	103.01976		1.37500	129.85248			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.28000			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	101.68523			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.20050		100.00000	14.16572			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	163.43667		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.00000	114.18770		2.00000	128.05035			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.08790		6.50000	100.07031			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.80379			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17717			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.07648			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.23000	101.25690		9.23000	101.23195			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.40125			0.00	0	850,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22315			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31791			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.29327			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	15.15229		100.00000	15.11559			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53565			0.00	0	0.00

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		59.59655		100.00000	59.41049			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42951			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.43949		100.00000	21.38698			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.37234		100.00000	31.27332			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.13116		100.00000	23.05894			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.54000		102.32002		9.54000	102.18840			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24645			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02440			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.16500		103.88465		8.16500	103.86206			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.13500		98.65404		9.13500	99.84561			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.55000		99.74987		8.55000	99.72680			0.00	0	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.96108			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19335			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.47591			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.44407			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.45591			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44008			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.30000		104.75279		8.30000	104.72952			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70858			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15898			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.82274			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.42500		94.05476		9.42500	94.03110			207,350,000,000.00	22,000,000	3,953,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.80156			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25383			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond			0.00000		100.00000		0.00000	101.59176			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond			9.48300		87.13882		9.48300	87.11663			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			8.97500		89.39192		8.97500	89.37035			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond			7.31000		102.85072		7.31000	102.83043			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			8.99500		94.45781		8.99500	94.43522			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.42373			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			8.38000		100.18253		8.38000	100.15981			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.49000		108.51188		2.49000	108.88962			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.48500		99.90766		8.48500	100.65485			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000		100.00000		0.00000	101.13898			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.87500		107.47337		9.87500	107.44507			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.69487			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			9.91000		77.37003		9.91000	77.34936			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.00000		0.00000	101.64727			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond			0.00000		100.00000		0.00000	100.33138			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.00000		0.00000	99.81644			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.27130			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond			0.00000		100.00000		0.00000	99.76369			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond			0.00000		100.62020		0.00000	103.39363			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond			100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond			0.00000		100.00000		0.00000	99.27804			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond			0.00000		100.00000		0.00000	100.67051			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	99.17519				0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.55627				0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.05300				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	99.96549				0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.90717				0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.94820				0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.90987				0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.22223				0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.84481				0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.74123				0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.77546				0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.77558				0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.75823				0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.65473				0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.62014				0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.63277				0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	100.00000	93.11224	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.07500	105.31094	7.07500	105.29083				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.88500	100.98964	8.88500	100.96553				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	96.92923	100.00000	96.67616				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	41.19524	100.00000	41.09543				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.51400				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.19009				0.00	0	0.00

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	100.69859			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.84089			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28929			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.30349			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.71944			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.21136			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.00852			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.32299			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.16500		102.56248		8.16500	102.54018			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.61222			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65637			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.72617		7.83000	101.70494			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.58794			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64313			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.68868			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.58794			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.64313			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.25310		7.16000	101.56047			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.75127			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.74244			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.95421			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.92554			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.79104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.69206			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.58573			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.65637			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.92225		8.73000	101.80399			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.57911			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.64313			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.00500		93.72762		9.00500	99.15615			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56587			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.64313			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.75569			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73141			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.72258			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.94980			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.94098			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.86378			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.63706			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.64585			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.60185			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.22505			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.23244			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.33500		100.32852		9.33500	99.56714			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.25164			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.27524			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.37064			0.00	0	0.00

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	101.65793			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.05269		101.06155	7.03543			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.57911			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.67242			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.77775			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.86599			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.79984			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.94056			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.62472			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64686			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.62472			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.64686			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.65793			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.61144			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64686			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.76863			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.76863			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.76863			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.94570			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.98996			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.93463			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.81932			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.87458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.85248			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.51500	107.60665		7.51500	107.58496			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.93500	87.87801		9.93500	87.82402			0.00	0	8,000,000,000.00
TN17	On 14/11/2017	Spot Bond	8.04000	106.94348		8.04000	106.92058			11,256,000,000.00	1,400,000	26,824,900,000.00
TN20	On 17/09/2020	Spot Bond	9.40500	105.49605		9.40500	105.46927			22,667,646,969,000.00	2,410,169,800	18,229,334,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.85185		100.00000	0.84919			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.50500	112.29277		9.50500	112.26444			0.00	0	6,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.67500	100.10788		9.67500	100.08218			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.87500	96.45736		9.87500	96.43210			2,162,625,000,000.00	219,000,000	4,241,800,000.00
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	101.01096			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.99557			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.08415			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.11158			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.11438			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.24960			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.52989			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.10229			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18802			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01853			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01894			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94329			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.93956			0.00	0	0.00

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	100.21439	10.00000	100.18757				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905	9.75000	100.18290				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.20871	100.00000	10.18238				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.44358				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.46994				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.48455				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.48748				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.56911				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.74835				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.81438	100.00000	14.74924				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.40810				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.19407				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.23251				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	97.68084				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.68821				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.22222				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.01290				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.77408				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.84689				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.53809				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	95.82309				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	95.55025				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.39392				0.00	0	0.00

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	94.87978			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.71557			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.40754			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.07891			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.79772			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.78480			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.55464			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.75737		100.00000	13.72405			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	92.75650		100.00000	92.31054			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33092			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.31385			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.26875			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.21536			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.93498			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86253			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82656			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.42973			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92313			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30233			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.83299			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.27500	107.80908		9.27500	107.78209			0.00	0	31,600,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.15458			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.20046			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19919			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23825			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.23995			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16852			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.17290			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.30500	112.33926		7.30500	112.31736			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.22000	241.71308		1.22000	241.64124			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.93500	104.50583		6.93500	104.48647			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.70000	106.28715		7.70000	106.26533			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.09000	106.69699		8.09000	106.67399			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.36000	106.06560		8.36000	106.04200			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.41500	106.16384		8.41500	106.14006			0.00	0	2,545,000,000.00
Z014	On 30/06/2015	Spot Bond		6.56500	95.40469		6.56500	95.38795			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.49500	93.62819		6.49500	93.61184			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.08000	99.12488		6.08000	99.10851			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.56500	95.38795		6.56500	95.37121			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.48000	69.38129		7.48000	69.36722			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	48.87346		100.00000	48.78074			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	25.86934		100.00000	25.82026			0.00	0	0.00
Total for j-Bonds :											41,061,421,705,694,000.00	5,244,716,800	83 477 730 500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										41,061,422,177,614,600.00	5,244,805,082	83 481 257 359.00
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