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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2014

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 25/11/2014	Any day expiry	10.92550	10.92550	10.95920	10.95920		9.62	0.00	0	0.00
\$ / R	10.80	Put	9.53950	0.00954		9.55480	0.00955	9.540	10.70	0.00	0	500.00
\$ / R	13.61	Call	0.03270	0.00003		0.04790	0.00005	0.033	58.74	0.00	0	500.00
\$ / R		On 26/11/2014	Any day expiry	10.92550	10.92550	10.96060	10.96060		9.78	0.00	0	0.00
\$ / R	11.02	Put	116.77760	0.11678		94.14820	0.09415	116.778	11.25	0.00	0	4,000.00
\$ / R	11.15	Put	231.21810	0.23122		200.93120	0.20093	231.218	12.83	0.00	0	500.00
\$ / R	11.85	Call	0.02470	0.00002		0.08250	0.00008	0.025	20.48	0.00	0	500.00
\$ / R		On 27/11/2014	Any day expiry	10.92700	10.92700	10.96210	10.96210		9.68	0.00	0	0.00
\$ / R	11.20	Call	5.31870	0.00532		8.76390	0.00876	5.319	12.82	0.00	0	11,000.00
\$ / R		On 28/11/2014	Any day expiry	10.92840	10.92840	10.96360	10.96360		9.78	0.00	0	0.00
\$ / R	10.95	Put	73.24140	0.07324		0.00000	0.00000	73.241	10.23	103,360.00	2,000	2,000.00
\$ / R		On 02/12/2014	Any day expiry	10.93420	10.93420	10.96940	10.96940		9.91	0.00	0	201.00
\$ / R		On 10/12/2014	Any day expiry	10.94840	10.94840	10.98380	10.98380		10.52	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry	10.95030	10.95030	10.98560	10.98560		10.57	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.95210	10.95210	10.98750	10.98750		10.63	337,028,973.30	30,773	961,707.00
\$ / R	9.09	Put	0.02080	0.00002		0.02670	0.00003	0.021	21.62	0.00	0	1,402.00
\$ / R	9.44	Put	0.07710	0.00008		0.10210	0.00010	0.077	19.17	0.00	0	11,976.00
\$ / R	9.78	Put	0.30650	0.00031		0.40730	0.00041	0.306	16.79	0.00	0	41,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.46050	0.00046	0.62270	0.00062	0.460	16.06	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.72020	0.00072	0.93520	0.00094	0.720	15.07	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	853.16770	0.85317	888.81240	0.88881	853.168	14.24	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	1.06770	0.00107	1.31240	0.00131	1.068	14.24	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	654.60390	0.65460	690.25130	0.69025	654.604	12.60	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	3.00330	0.00300	3.22660	0.00323	3.003	12.27	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	3.14500	0.00315	3.35990	0.00336	3.145	12.19	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	3.29420	0.00329	3.49950	0.00350	3.294	12.10	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	3.61690	0.00362	3.79950	0.00380	3.617	11.94	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	3.97520	0.00398	4.12950	0.00413	3.975	11.78	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	5.37960	0.00538	4.89380	0.00489	5.380	11.69	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	5.79510	0.00580	5.10970	0.00511	5.795	11.67	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	7.75840	0.00776	6.87480	0.00687	7.758	11.59	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	8.33330	0.00833	7.39250	0.00739	8.333	11.56	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	9.59640	0.00960	8.53070	0.00853	9.596	11.52	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	11.80610	0.01181	10.52390	0.01052	11.806	11.46	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	16.47650	0.01648	14.74260	0.01474	16.477	11.36	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	19.97740	0.01998	17.90840	0.01791	19.977	11.29	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	30.64960	0.03065	27.56720	0.02757	30.650	11.15	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	258.58020	0.25858	290.34720	0.29035	258.580	11.08	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	250.71220	0.25071	282.27920	0.28228	250.712	11.06	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	220.26260	0.22026	250.93380	0.25093	220.263	10.98	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	205.68850	0.20569	235.85430	0.23585	205.688	10.94	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	56.47480	0.05647	50.97220	0.05097	56.475	10.92	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	59.47860	0.05948	53.69720	0.05370	59.479	10.90	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	164.82690	0.16483	193.22600	0.19323	164.827	10.81	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	140.15180	0.14015	167.16100	0.16716	140.152	10.73	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	100.97860	0.10098	91.43230	0.09143	100.979	10.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	105.56870	0.10557	95.61660	0.09562	105.569	10.65	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	110.29980	0.11030	99.93180	0.09993	110.300	10.63	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	108.04190	0.10804	131.88110	0.13188	108.042	10.68	1,080,419.00	10,000	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	91.99750	0.09200	111.02100	0.11102	91.998	10.89	0.00	0	37,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	139.89750	0.13990	123.52100	0.12352	139.898	10.89	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	78.04630	0.07805	0.00000	0.00000	78.046	11.10	1,170,694.50	15,000	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	71.79760	0.07180	88.11190	0.08811	71.798	11.20	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	63.26410	0.06326	78.29930	0.07830	63.264	11.36	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	208.53210	0.20853	187.75390	0.18775	208.532	11.41	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	53.32680	0.05333	66.75070	0.06675	53.327	11.57	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	48.92080	0.04892	61.58190	0.06158	48.921	11.67	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	39.36060	0.03936	50.25070	0.05025	39.361	11.94	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	287.26060	0.28726	262.75070	0.26275	287.261	11.94	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	31.60580	0.03161	40.92090	0.04092	31.606	12.20	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	30.24410	0.03024	39.26680	0.03927	30.244	12.25	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	24.25320	0.02425	31.92970	0.03193	24.253	12.51	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	21.24070	0.02124	28.19540	0.02820	21.241	12.67	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	17.02990	0.01703	22.91630	0.02292	17.030	12.93	340,598.00	20,000	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	16.29440	0.01629	21.98670	0.02199	16.294	12.99	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	12.51330	0.01251	17.15850	0.01716	12.513	13.30	375,399.00	30,000	0.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	558.40370		0.55840		527.05660	0.52706	558.404	13.51	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	6.30050		0.00630		9.08820	0.00909	6.300	13.99	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	5.74270		0.00574		8.31400	0.00831	5.743	14.08	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	5.48320		0.00548		7.95200	0.00795	5.483	14.12	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	3.30570		0.00331		4.87830	0.00488	3.306	14.60	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	2.88320		0.00288		4.27220	0.00427	2.883	14.73	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	2.00870		0.00201		3.00490	0.00300	2.009	15.08	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.68000		0.00168		2.52350	0.00252	1.680	15.26	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	1.40730		0.00141		2.12130	0.00212	1.407	15.43	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	1.34660		0.00135		2.03150	0.00203	1.347	15.48	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	1.08210		0.00108		1.63840	0.00164	1.082	15.70	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,048.98210		1.04898		1,014.13840	1.01414	1,048.982	15.70	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	1.03610		0.00104		1.56980	0.00157	1.036	15.74	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.75070		0.00075		1.07220	0.00107	0.751	16.25	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.44700		0.00045		0.62420	0.00062	0.447	17.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.43580		0.00044		0.60780	0.00061	0.436	17.58	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.11200		0.00011		0.14080	0.00014	0.112	22.24	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.10280		0.00010		0.12810	0.00013	0.103	22.64	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.08720		0.00009		0.10120	0.00010	0.087	23.95	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.08640		0.00009		0.09970	0.00010	0.086	24.11	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.00830		0.00001		0.00870	0.00001	0.008	31.98	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.95760		10.95760		10.99290	10.99290		10.50	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	56.12560		0.05613		50.60800	0.05061	56.126	10.66	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	248.96260		0.24896		226.50160	0.22650	248.963	11.57	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.46040		0.00146		2.22780	0.00223	1.460	15.04	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.08370		0.00008		0.17250	0.00017	0.084	26.73	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			10.96490		10.96490		11.00010	11.00010		10.63	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	261.50240		0.26150		239.43300	0.23943	261.502	11.73	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	37.78780		0.03779		46.28100	0.04628	37.788	12.56	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	392.88780		0.39289		366.18100	0.36618	392.888	12.56	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			10.97230		10.97230		11.00730	11.00730		10.74	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.04000		11.04000		11.07560	11.07560		10.87	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	101.34950		0.10135		91.59010	0.09159	101.350	10.57	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.18470		0.00018		0.40700	0.00041	0.185	18.57	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.09020		11.09020		11.12590	11.12590		11.08	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	120.22210		0.12022		109.70540	0.10971	120.222	10.62	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	14.22430		0.01422		1.19880	0.00120	14.224	26.08	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.09210		11.09210		11.12780	11.12780		11.09	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.09400		11.09400		11.12970	11.12970		11.11	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.12640		11.12640		11.16240	11.16240		11.19	20,806,368.00	1,870	127,956.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	17.49960		0.01750		13.28400	0.01328	17.500	11.15	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	32.99710		0.03300		28.11660	0.02812	32.997	10.76	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	55.22200		0.05522		50.46930	0.05047	55.222	10.42	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	99.18980		0.09919		90.32890	0.09033	99.190	10.57	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	114.68500		0.11469		104.99210	0.10499	114.685	10.65	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	128.15330		0.12815		117.78210	0.11778	128.153	10.71	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	131.67150		0.13167		121.12840	0.12113	131.671	10.73	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	170.20010		0.17020		157.92760	0.15793	170.200	10.88	0.00	0	47,665.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	341.23620	0.34124	363.21750	0.36322	341.236	11.04	0.00	0	15,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	194.11250	0.19411	205.85930	0.20586	194.113	12.37	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	512.99070	0.51299	487.79990	0.48780	512.991	12.61	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	161.77320	0.16177	171.44200	0.17144	161.773	12.93	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	149.92300	0.14992	158.81020	0.15881	149.923	13.16	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	111.27800	0.11128	117.30880	0.11731	111.278	14.17	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	94.29440	0.09429	99.07180	0.09907	94.294	14.78	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	56.76740	0.05677	58.75720	0.05876	56.767	16.69	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	52.67430	0.05267	54.28420	0.05428	52.674	16.99	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	51.24800	0.05125	52.72630	0.05273	51.248	17.10	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	35.53580	0.03554	35.62720	0.03563	35.536	18.71	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	26.85220	0.02685	15.92240	0.01592	26.852	24.59	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.14730	11.14730	11.18350	11.18350		11.43	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	137.45560	0.13746	126.67410	0.12667	137.456	10.78	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	21.54800	0.02155	16.28310	0.01628	21.548	25.72	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.15680	11.15680	11.19310	11.19310		11.42	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	332.06890	0.33207	311.78900	0.31179	332.069	11.61	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	92.00390	0.09200	96.05860	0.09606	92.004	15.58	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.20820	11.20820	11.24490	11.24490		11.59	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	147.32680	0.14733	136.65780	0.13666	147.327	10.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	29.19630	0.02920	29.54850	0.02955	29.196	25.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.26340	11.26340	11.30060	11.30060		11.74	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	153.40170	0.15340	142.61130	0.14261	153.402	10.65	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	35.42870	0.03543	36.08490	0.03608	35.429	24.98	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.29370	11.29370	11.33120	11.33120		11.96	1,140,663.70	101	29,344.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	135.32040	0.13532	128.97900	0.12898	135.320	10.59	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	140.31500	0.14031	133.77470	0.13377	140.315	10.57	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	158.28930	0.15829	0.00000	0.00000	158.289	10.69	1,440,432.63	9,100	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	233.44530	0.23345	218.40500	0.21840	233.445	11.15	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	242.78670	0.24279	227.39530	0.22740	242.787	11.20	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	282.05310	0.28205	265.29570	0.26530	282.053	11.40	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	292.34070	0.29234	275.24280	0.27524	292.341	11.45	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	404.93500	0.40493	384.63470	0.38463	404.935	11.96	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	470.31130	0.47031	447.08720	0.44709	470.311	12.30	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	141.37250	0.14137	0.00000	0.00000	141.373	16.34	3,690,953.23	26,108	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	112.22530	0.11223	115.88350	0.11588	112.225	17.45	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	99.18410	0.09918	102.23330	0.10223	99.184	18.12	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	87.65100	0.08765	90.16500	0.09017	87.651	18.84	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.32020	11.32020	11.35800	11.35800		11.99	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	163.26810	0.16327	150.59480	0.15059	163.268	10.77	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	38.13040	0.03813	39.66570	0.03967	38.130	24.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.38270	11.38270	11.42110	11.42110		12.34	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	173.00740	0.17301	160.75630	0.16076	173.007	10.89	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	45.36780	0.04537	47.06960	0.04707	45.368	24.33	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.43770	11.43770	11.47670	11.47670		12.49	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	181.84230	0.18184	170.26980	0.17027	181.842	11.02	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	50.56410	0.05056	53.56130	0.05356	50.564	24.35	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.47260	11.47260	11.51250	11.51250		12.51	0.00	0	4,785.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	125.60390	0.12560			116.68110	0.11668	125.604	11.09	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,006.97000	1.00697		1,037.58240	1.03758		1,006.970	11.08	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	249.67980	0.24968		231.42370	0.23142		249.680	11.25	454,916.60	1,822	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	731.37000	0.73137		752.73220	0.75273		731.370	11.30	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	370.40340	0.37040		381.19410	0.38119		370.403	14.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	280.15810	0.28016		288.40880	0.28841		280.158	15.62	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	211.79280	0.21179		218.38010	0.21838		211.793	17.13	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	158.81600	0.15882		160.51430	0.16051		158.816	22.77	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.49980	11.49980		11.54030	11.54030			12.66	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	189.13500	0.18913		176.10800	0.17611		189.135	11.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	57.47110	0.05747		60.17670	0.06018		57.471	24.24	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.55810	11.55810		11.59990	11.59990			12.81	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	192.82900	0.19283		181.95820	0.18196		192.829	11.13	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	67.75430	0.06775		73.08890	0.07309		67.754	24.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.61240	11.61240		11.65570	11.65570			12.94	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	196.71650	0.19672		186.12870	0.18613		196.717	11.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	68.50540	0.06851		68.36320	0.06836		68.505	24.30	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.64590	11.64590		11.68910	11.68910			13.09	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	944.43910	0.94444		975.26750	0.97527		944.439	11.35	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	248.53910	0.24854		236.16750	0.23617		248.539	11.35	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	911.85290	0.91185		942.26340	0.94226		911.853	11.37	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	319.12300	0.31912		326.13980	0.32614		319.123	16.95	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.66690	11.66690		11.71000	11.71000			13.10	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	202.20290	0.20220		191.02900	0.19103		202.203	11.29	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.17110	0.06317		64.61960	0.06462		63.171	23.92	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.95210	10.95210		10.98750	10.98750			10.63	262,850.40	24	1,742.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.12640	11.12640		11.16240	11.16240			11.19	445,056.00	40	498.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	22,797.86990	0.22798		24,181.35200	0.24181		22,797.870	11.90	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.29370	11.29370		11.33120	11.33120			11.96	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.47260	11.47260		11.51250	11.51250			12.51	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.11520	17.11520		17.25740	17.25740			9.33	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	63.52050	0.06352		123.38960	0.12339		63.521	10.00	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.14220	17.14220		17.28490	17.28490			9.90	33,513,001.00	1,955	48,316.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	295.30030	0.29530		208.71850	0.20872		295.300	10.41	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	371.43920	0.37144		273.35790	0.27336		371.439	10.66	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,360.78640	1.36079		1,220.18590	1.22019		1,360.786	14.43	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.62120	0.00062		1.26160	0.00126		0.621	16.98	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.41970	0.00042		0.84240	0.00084		0.420	17.38	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.26000	17.26000		17.40360	17.40360			10.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	1,014.53640	1.01454		891.60450	0.89160		1,014.536	11.51	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,275.94620	1.27595		1,145.08010	1.14508		1,275.946	12.23	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,399.88210	1.39988		1,266.56450	1.26656		1,399.882	12.57	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.83000	0.00283		2.95300	0.00295		2.830	18.92	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	3.20960	0.00321		3.25500	0.00326		3.210	21.79	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	3.22300	0.00322		3.26620	0.00327		3.223	21.88	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.40210	17.40210		17.54720	17.54720			10.98	17,402,100.00	1,000	8,526.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	151.07250	0.15107	118.74990	0.11875	151.073	10.57	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	243.28320	0.24328	197.91400	0.19791	243.283	10.74	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	82.48080	0.08248	103.43420	0.10343	82.481	13.43	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	64.34550	0.06435	80.16120	0.08016	64.346	13.81	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	46.02400	0.04602	56.62850	0.05663	46.024	14.54	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.64980	17.64980	17.79870	17.79870		11.82	0.00	0	1,842.00
£ / R	On 14/09/2015	Foreign Exchange Future			17.91610	17.91610	18.06940	18.06940		12.42	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09298	0.09298	0.09311	0.09311		14.90	116,221.25	1,250	14,263.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09458	0.09458	0.09471	0.09471		14.21	0.00	0	50.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09611	0.09611	0.09625	0.09625		15.21	0.00	0	25.00
€ / R	On 26/11/2014	Any day expiry			13.57610	13.57610	13.76200	13.76200		8.88	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.61030	13.61030	13.79710	13.79710		10.04	26,199,827.50	1,925	73,610.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	211.46790	0.21147	119.38600	0.11939	211.468	10.47	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	409.39960	0.40940	267.22170	0.26722	409.400	11.23	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	554.51140	0.55451	392.99800	0.39300	554.511	11.71	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.69290	0.00069	1.83350	0.00183	0.693	16.78	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.46150	0.00046	1.32000	0.00132	0.461	17.35	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.36910	0.00037	1.07980	0.00108	0.369	17.67	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.83620	13.83620	14.02610	14.02610		10.54	2,033,921.40	147	34,857.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	137.61060	0.13761	93.05380	0.09305	137.611	10.10	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	308.36930	0.30837	232.06860	0.23207	308.369	10.54	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	433.33970	0.43334	331.33650	0.33134	433.340	11.08	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	446.81280	0.44681	342.31960	0.34232	446.813	11.13	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	86.27540	0.08628	114.70940	0.11471	86.275	13.83	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	82.04060	0.08204	108.94220	0.10894	82.041	13.98	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	66.93360	0.06693	89.15790	0.08916	66.934	14.50	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	64.71540	0.06472	86.58960	0.08659	64.715	14.56	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	62.57970	0.06258	84.11390	0.08411	62.580	14.62	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	59.19440	0.05919	80.18370	0.08018	59.194	14.73	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	50.77180	0.05077	69.73620	0.06974	50.772	15.02	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.05480	14.05480	14.24840	14.24840		11.34	4,427,262.00	315	7,800.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	166.63940	0.16664	0.00000	0.00000	166.639	10.15	1,216,467.62	7,300	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	186.45130	0.18645	0.00000	0.00000	186.451	14.52	2,722,188.98	14,600	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.29450	14.29450	14.49300	14.49300		11.86	28,589.00	2	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.53160	14.53160	14.73580	14.73580		12.43	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	375.62300	0.37562	315.00130	0.31500	375.623	11.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	327.32670	0.32733	372.73890	0.37274	327.327	16.16	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			544.83100	544.83100	543.55000	543.55000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			553.62600	553.62600	552.33500	552.33500			0.00	0	0.00
AL37	On 05/02/2015	Index Future			453.50100	453.50100	452.58900	452.58900			0.00	0	116.00
AL37	On 07/05/2015	Index Future			460.82100	460.82100	459.90400	459.90400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 05/02/2015	Index Future			538.64000		538.64000		537.04600	537.04600			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			547.33500		547.33500		545.72600	545.72600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			491.02600		491.02600		489.98800	489.98800			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			498.95200		498.95200		497.90700	497.90700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			507.48900		507.48900		506.43000	506.43000			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry			9.49230		9.49230		9.44710	9.44710			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.50660		9.50660		9.46090	9.46090		8.23	2,376,650.00	250	12,518.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	52.59330		0.05259		74.45040	0.07445	52.593	8.56	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	305.25100		0.30525		349.11000	0.34911	305.251	10.13	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	2.58920		0.00259		2.47510	0.00248	2.589	11.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.12170		0.00012		0.11520	0.00012	0.122	16.71	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.09900		0.00010		0.09300	0.00009	0.099	16.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.58980		9.58980		9.54330	9.54330		8.96	0.00	0	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.67230		9.67230		9.62580	9.62580		10.29	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.76220		9.76220		9.71670	9.71670		11.12	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.74720		9.74720		9.71630	9.71630		8.77	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.87880		9.87880		9.84710	9.84710		9.30	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			0.04510		0.04510		-0.13990	-0.13990			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			762.11520		762.11520		797.67740	797.67740			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			862.01520		862.01520		897.56680	897.56680			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			492.86630		492.86630		-339.65000	-339.65000			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			662.51140		662.51140		698.15040	698.15040			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.32470		11.32470		11.48250	11.48250		10.62	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.52010		11.52010		11.68120	11.68120		11.73	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78420		1.78420		1.79150	1.79150		10.42	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.79800		1.79800		1.80500	1.80500		10.65	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.05913		125.05913		125.84384	125.84384			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.58177		125.58177		126.38178	126.38178			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.28952		87.35093		9.31104	87.18508			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.36398		84.97294		9.38594	84.80608			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.42975		86.44319		9.45227	86.27430			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	488.74300		488.74300		487.70400	487.70400			195,497,200.00	40	409.00
GOVI	On 07/05/2015	GOVI	496.63200		496.63200		495.58700	495.58700			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	505.12900		505.12900		504.07100	504.07100			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	119.24652		119.24652		119.08121	119.08121			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	121.18611		121.18611		121.02044	121.02044			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.99267		126.99267		126.87569	126.87569			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	129.05822		129.05822		128.94193	128.94193			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	130.29933		130.29933		129.71335	129.71335			0.00	0	5,489.00
I2046	On 07/05/2015	Bond Future	131.04816		131.04816		130.45506	130.45506			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	139.60679		139.60679		139.43171	139.43171			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.87755		141.87755		141.70220	141.70220			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	226.39200		226.39200		226.07800	226.07800			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	230.07400		230.07400		229.76000	229.76000			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	234.03700		234.03700		233.72000	233.72000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	613.38700		613.38700		612.54400	612.54400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	623.45200		623.45200		622.59800	622.59800			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.08000		93.92000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.09000		93.91000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.13000		93.87000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.16000		93.84000		6.18000	93.82000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future			6.20000		93.80000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.22000		93.78000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.27000		93.73000		6.31000	93.69000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.39000		93.61000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.49000		93.51000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.59000		93.41000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.70000		93.30000		6.78000	93.22000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			6.82000		93.18000		6.90000	93.10000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12150		0.12150		0.12140	0.12140		12.46	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06170		0.06170		0.06290	0.06290		17.92	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05820		0.05820		0.05930	0.05930			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24270		1.24270		1.25570	1.25570			0.00	0	110.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24360		1.24360		1.25650	1.25650			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24450		1.24450		1.25750	1.25750			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.75256		122.51156		7.79442	122.14633		7.58	189,892,918.00	1,550	44,684.00
R186	On 05/02/2015	Bond Future	8.45	Put	160.87000		0.16087		197.33000	0.19733	160.870	7.80	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.50	Put	130.72000		0.13072		161.55000	0.16155	130.720	7.82	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	12.62000		0.01262		16.84000	0.01684	12.620	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.79607		124.48959		7.83916	124.12091		7.68	0.00	0	1.00
R186	On 06/08/2015	Bond Future			7.82716		121.34243		7.87169	120.96850		8.12	0.00	0	0.00
R186	On 05/11/2015	Bond Future			7.83980		123.55051		7.88576	123.17109		7.85	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	898.93000		0.89893		966.27000	0.96627	898.930	8.31	0.00	0	2,600.00
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 05/02/2015	Bond Future			288.93524		288.93524		288.28887	288.28887			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.63447		293.63447		292.98339	292.98339			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			237.33225		237.33225		235.94467	235.94467			0.00	0	50,593.00
R202	On 07/05/2015	Bond Future			241.19223		241.19223		239.78663	239.78663			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.48991		105.03450		7.54243	104.71878		5.76	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future			7.52915		102.80561		7.58359	102.48673		6.16	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.55343		104.58391		7.61011	104.26055		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	175.90000		0.17590		200.43000	0.20043	175.900	6.63	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.51846		107.43076		6.54641	107.36342		1.84	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,776.86000		2.77686		2,709.76000	2.70976	2,776.860	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.51563		104.99810		6.54590	104.93176		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.45478		106.81465		6.48850	106.74817		1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.18008		98.67821		8.21153	98.41290			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.22977		100.27192		8.26195	100.00433			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.34273		102.16024		8.36906	101.92424			408,640.96	4	15.00
R2032	On 07/05/2015	Bond Future			8.39289		99.65408		8.41978	99.41625			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.43351		101.37847		8.46109	101.13747			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.45996		100.62689		8.47598	100.46789			201,253.78	2	13,851.00
R2037	On 07/05/2015	Bond Future			8.50993		102.25209		8.52619	102.09256			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.55233		99.76127		8.56895	99.59997			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 05/02/2015	Bond Future			6.83090		105.01605		6.86347	104.90459		2.88	0.00	0	10,787.00
R204	On 07/05/2015	Bond Future			6.85660		106.71156		6.89113	106.60040		2.91	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.85080		104.51874		6.88796	104.40666		3.01	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	56.54000		0.05654		62.70000	0.06270	56.540	3.22	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.55374		102.32874		8.56972	102.15565			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.60242		103.98142		8.61864	103.80760			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.64404		101.39533		8.66061	101.21948			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 05/02/2015	Bond Future			8.54460		106.18419		8.56060	106.00553			0.00	0	40,123.00
R2048	On 07/05/2015	Bond Future			8.58918		103.46743		8.60541	103.28798			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.62625		105.25742		8.64282	105.07578			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.05919		101.29574		7.11768	101.05495		3.80	0.00	0	36,307.00
R207	On 07/05/2015	Bond Future			7.09632		102.93143		7.15803	102.68878		3.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,736.82000		2.73682	2,543.54000	2.54354	2,736.820		3.99	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.10977		101.06788		7.17538	100.82204		4.02	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,122.99000		2.12299	1,968.02000	1.96802	2,122.990		4.08	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.24153		100.05417		7.29957	99.77530		4.65	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.27864		98.26952		7.33930	97.98806		4.94	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.29688		99.96963		7.36061	99.68430		4.99	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	112.26000		0.11226	130.98000	0.13098	112.260		5.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.28758		98.38512		7.35458	98.09558		4.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	384.97000		0.38497	431.02000	0.43102	384.970		5.19	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.37207		81.40249		8.39314	81.22893		11.38	11,396,348.60	140	28,435.00
R209	On 07/05/2015	Bond Future			8.41615		79.56857		8.43758	79.39379		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.45176		80.94538		8.47365	80.76837		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	427.56000		0.42756	447.94000	0.44794	427.560		13.27	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.69856		177.69856		178.81119	178.81119			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.51112		178.51112		179.64536	179.64536			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 05/02/2015	Bond Future	132.64832		132.64832		132.65060	132.65060			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	134.80597		134.80597		134.81094	134.81094			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	137.73674		137.73674		137.73657	137.73657			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future	139.97717		139.97717		139.97974	139.97974			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future	8.23115		92.28670		8.26258	92.03158		9.74	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future	8.27632		90.23174		8.30843	89.97430		10.51	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.31240		91.79261		8.34534	91.53158		10.72	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.47833		82.26956		8.49429	82.13131		11.97	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future	8.52142		80.30616		8.53761	80.16720		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.55693		81.69540		8.57345	81.55474		13.26	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	20,378.17000		20,378.17000		20,539.74000	20,539.74000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.92120		4.92120		4.92450	4.92450		5.25	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.89960		4.89960		4.90040	4.90040		6.13	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.71920		1.71920		1.72760	1.72760		17.84	0.00	0	13.00
Total for Derivatives :											855,773,274.45	177,318	4198580.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.05017			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.71000		101.77904		6.71000	101.76089			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28692			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.01500		106.15143		8.01500	106.12838			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.85453			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.72500		104.76226		8.72500	104.73768			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00279			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.08247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	8.88000	98.18372	8.88000	98.16016			0.00	0	0.00
AB014U		On 19/11/2024	Spot Bond	100.00000	9.71437	100.00000	9.67165			0.00	0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	100.17507	10.84000	100.14587			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.83000	101.74627	6.83000	101.72766			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.04207			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.31500	104.89618	8.31500	104.87258			0.00	0	500,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.33000	128.26408	2.33000	277.08565			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.30990			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.96727			0.00	200,000,000	100,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.44621			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.50270			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.54022			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.95398			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.68709			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.37468			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	97.28020	100.00000	97.02486			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.07000	172.61605	2.07000	172.58556			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	165.23159	2.76000	165.19936			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	176.07584	2.17000	176.04429			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	185.60558	1.82000	185.57406			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.51125	79.45533	7.51125	79.43957			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.51125	79.45533	7.51125	79.43957			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40227		0.00		0	0.00	
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.98000		0.00		0	0.00	
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.02000		0.00		0	0.00	
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.45000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	91.08000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	90.47000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.98663		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.87053		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	90.12000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	6.85000	103.88758	6.85000	103.86818		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	89.40000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.50000		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	101.14133		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.00000	107.63693	7.00000	107.61648		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.87055		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	87.49000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.95000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.63500	95.00254	2.63500	108.85013		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.36000	103.13901	2.36000	162.34973		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.35000	118.42120	2.35000	216.62038		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	85.64000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.10500	93.49973		9.10500	94.06890			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	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.50780			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	102.25000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	109.16532		9.63000	109.14647			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	96.39000			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		9.15500	114.22270		9.15500	114.19476			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.43000	92.91655		8.43000	92.89548			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.86000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.15000			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		9.25000	113.49454		9.25000	113.46650			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	87.38000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.65224			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.54164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	7.66500		108.25172		7.66500	108.22924			0.00	0	1,450,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.43500		106.05062		8.43500	106.02655			0.00	0	560,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.66000		101.26745		6.66000	101.24949			0.00	0	10,000,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.46500		98.74176		8.46500	98.71940			0.00	0	640,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.35000		97.94357		9.35000	97.91885			112,200,000,000.00	12,000,000	1,716,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.55500		104.00992		7.55500	103.98862			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000		221.76365		2.14000	280.92442			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000		128.17234		1.49000	131.01004			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.13000		130.69826		2.13000	133.29990			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00482		100.00000	0.00480			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		64.73090		100.00000	64.57409			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.16000		104.38832		11.16000	104.35701			0.00	0	210,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05468			0.00	0	20,000,000.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.47920		100.00000	6.46333			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05808			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10622			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		38.61902		100.00000	38.52444			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05128			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.53561		11.00000	66.51659			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		24.71617		100.00000	24.65564			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.53655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.68114			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.47207			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51564			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.53481			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.71593			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.71593			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.73159			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.73159			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.70025			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.72276			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.47612			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.33292			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48952			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.53285			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.55024			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.51540			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.43723			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.86500	106.42728	8.86500	106.40164			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.66396			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.32383			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	86.66073			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.83213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.86363			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.47198			0.00	0	300,000,000.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.46827			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85445			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.46684			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.27650			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.18561			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46157			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15920			0.00	0	713,142,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.75106			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.47723			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.58344			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31006			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28039			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33799			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44606			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38501			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31530			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33450			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.86372		10.23000	101.83565			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35352			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32402			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.34970			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.95500	107.35570		8.95500	107.33001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44076			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.27620		1.75000	117.30942			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48745			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33606			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41203			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.45535			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36871			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.76457			0.00	0	139,285,700.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51572			0.00	0	222,857,100.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.11819			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35310			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.50315			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.44668			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41018			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.48410			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.50675			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75985			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.01545			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.51207			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.51207			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59382			0.00	0	495,000,000.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.57625		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59382		0.00		0	320,000,000.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	94.78747		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.54171		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.52460		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	122.51433		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	123.38230		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33404		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.32190		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.01364		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.35484		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.37623		0.00		0	76,000,000.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.41203		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.33577		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.33404		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.45633		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.39035		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57166		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.55668		0.00		0	0.00	
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	103.30123		0.00		0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	21.38242	100.00000	21.33062		0.00		0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.26149	100.00000	13.21964		0.00		0	0.00	
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08008		0.00		0	7,600,000,000.00	
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08799		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.09325			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.75377			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.82690			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.92427			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.72076			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.45000		99.54969		7.45000	99.52968			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.92366			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.07190			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.32500		102.59191		8.32500	102.56880			0.00	0	2,820,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.25000		114.85768		9.25000	114.82915			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00500		106.97520		7.00500	106.95485			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.84500		102.49432		8.84500	102.47022			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.41922		100.00000	12.39158			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.61500		102.99128		9.61500	102.96500			0.00	0	2,200,000.00
AIRL01	On 30/04/2028	Spot Bond	2.61000		166.67186		2.61000	166.63995			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.74258			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.44760			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.51016			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.30035			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.63595			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	101.40147			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.91466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.28636			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	101.36871			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64542			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.88581			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.83000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.90000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70573			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.19887			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.60000	131.68298		2.60000	299.22116			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	97.16398			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	102.25037			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90083			0.00	0	144,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	95.83229			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	94.48960			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85985			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.93895			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.32695			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.61500	163.91719		2.61500	208.67060			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	100.00000	3.15481		100.00000	3.14883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN35U	On 20/12/2016	Spot Bond	100.00000		26.08465	100.00000	25.91991				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		15.67706	100.00000	15.51895				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		15.78779	100.00000	15.62856				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		15.28953	100.00000	15.13532				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.48521				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.24732				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.22996				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.21207				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.42500		105.92473	8.42500	105.90072				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.02930				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.57068				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.83979				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.35211				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.03288				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.00500		102.30821	9.00500	102.28359				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.24000		105.32635	7.24000	105.30578				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		35.65461	100.00000	35.49782				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.29816				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.26500		105.65648	8.26500	105.63297				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.88320		103.63303	10.88320	103.07713				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.97842		102.05417	10.97842	101.97441				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.99862		102.02096	10.99862	101.95372				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.67860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.01833		102.09845		11.01833	101.92124			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.49866		102.53883		11.49866	102.52230			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.71660			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.71660			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.71667			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.13320		101.56520		11.13320	101.59049			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09118		102.85624		11.09118	102.03074			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.97842		102.05417		10.97842	101.97441			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94577		102.62128		10.94577	102.23404			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.08963	98.18970			10.08963	101.85500			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.63307			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61110			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61110			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01025			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.49362		101.65668		10.49362	101.62497			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.04000		101.82034		11.04000	101.79021			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.56601			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.96500	75.52372			10.96500	99.75845			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01025			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.48883			0.00	0	100,000,000.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.44166		9.28000	101.40583			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.58856			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.82500		72.19705		10.82500	102.08017			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.54345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.58104			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.58104			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89176			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.52540			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60240			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01024			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60240			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52841			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54958			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.60249			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17709			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.26079			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.88320	104.05962		13.88320	103.51913			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.00619	102.98855		15.00619	102.96674			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.85337	102.86468		13.85337	102.59719			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.06808			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.06808			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.06808			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.14273			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.80621			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.39236		100.00000	23.34798			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.46107		100.00000	21.40908			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.53199		100.00000	19.48467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.05679	100.00000	12.02758				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.05679	100.00000	12.02758				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.57723	100.00000	14.54191				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.63092	100.00000	12.60031				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.72031				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.68497				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.90496				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.95819				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.22220	100.00000	8.20208				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.22220	100.00000	8.20208				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.62162	2.04000	181.62444				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.77000	100.25326	7.77000	161.38273				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.77000	101.56410	7.77000	161.66569				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15500	100.57435	8.15500	100.55226				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.74878				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.42500	100.27449	7.42500	100.25429				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.65250				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72765				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74186				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78921				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96857			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.88502		100.00000	22.82958			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.54320			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55372			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55723			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59929			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65529			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.39087		100.00000	22.33662			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.39087		100.00000	22.33662			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.42983			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.53638			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56544			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.81500		103.76845		7.81500	103.74648			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.65258			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80735			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.01349		100.00000	15.97427			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.01349		100.00000	15.97427			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.17832			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.61500		101.53867		10.61500	101.39372			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.88624			0.00	0	140,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.14641			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.13500		69.33845		8.13500	106.28247			0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.70285			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.62720			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.03103			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.06637			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.07748			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.07182			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.07532			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.08167			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10790			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.14502			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	64.70898		100.00000	64.55050			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.69718			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71683			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.92416			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89741			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.84144			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.71138			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.00301			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.90006			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.81453			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.39128		100.00000	28.32250			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44831			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.12908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	8.96500	109.85160		8.96500	109.82499			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.24375			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.86500	102.76899		8.86500	102.74437			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.02500	100.40154		12.02500	100.36916			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.63744			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.98500	105.49102		10.98500	105.46037			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21259			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.85500	101.48079		8.85500	101.45651			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.54607			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.42500	101.50843		11.42500	101.47779			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09678			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.07584			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.39572			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.75500	95.25395		9.75500	95.22890			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.62000	122.30211		9.62000	122.27072			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.90000	115.72315		9.90000	115.69261			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.78000	118.11223		8.78000	118.08420			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.45134			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.16500	102.99980		11.16500	102.96889			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.31028			0.00	0	400,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.38478			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42895			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.85853		0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.48926		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.86315		0.00		0	0.00	
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37484		0.00		0	0.00	
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.42775		0.00		0	0.00	
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.48866		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10135		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.09946		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10946		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.26075		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.47209		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.18981		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	104.04627	10.11000	104.01839		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.05913		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	121.58014	2.76000	121.55646		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	118.69719	3.14000	121.49477		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.96193	8.25000	101.93917		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	2.83000	128.94228	2.83000	123.06696		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	126.67235	2.40000	120.90187		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.05363		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.25500	101.37669	8.25500	101.35416		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76970		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.78739		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.30500	101.45054	8.30500	101.42787				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.30500	101.45054	8.30500	101.42787				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.35500	104.62279	8.35500	104.59939				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.50695				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65680				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.86246				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.86246				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.22899				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52713				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01915				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.02031				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.36163	9.35000	102.33621				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.36163	9.35000	102.33621				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.99995				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.99995				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	62.50500				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57365				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39470				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45666				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45993				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39470				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39470				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45011				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.27088			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.86672			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.37756			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.37756			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.37756			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76856			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.75500	104.77277		8.75500	104.74797			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43485			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70739			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77346			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76503			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82523			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01955			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.00660			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.54844			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.74291			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.55528			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.34682			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35137			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.71523			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36752			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73211			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.91350			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39004			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48804			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27203			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.60628			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38999			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38999			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37805			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.72785			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.91824			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.15965			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.15654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.84228			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.93424			0.00	0	266,019,000.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	125.24993			0.00	0	266,019,000.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.26034			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.38500	97.31612		10.38500	95.77735			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.90500	96.72200		10.90500	97.28618			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31771			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.61458			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.25455			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69556			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.59473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	102.50975		8.80500	100.59685			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70238			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.70713			0.00	0	274,380,000.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48478			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51076			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.61112			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54186			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98867			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13377			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.79097			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.68125			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31771			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62207			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.86512			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32525			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12073			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.75070			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.35004			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.56268			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61611			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.32738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28751			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.59284			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.86732			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.06206			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.55575			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67442			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.29589			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.28761		10.55000	101.77645			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.56500	107.26033		9.56500	107.76979			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.39596			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.47577			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.70500	108.69187		11.70500	109.30498			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51081			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.73500	109.10787		11.73500	108.93895			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.16500	108.52062		10.16500	108.37452			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51081			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.66485			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.71486			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.58172			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.61112			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.05500	105.70597		9.05500	105.57675			0.00	0	30,000,000.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62276			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.56787			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.92109		10.55000	101.89214			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.00167		11.00000	99.26729			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.70875			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.59382			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71128			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.49500	105.31762		11.49500	105.15517			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.74596			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	92.29825			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.51595			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.47876			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97238			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78779			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66785			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.90446			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.70684			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.74203		7.01000	40.35290			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.29363			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	8.15500	100.57435		8.15500	143.86952			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.77000	36.63575		7.77000	161.38273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond		7.77000	37.06638		7.77000	161.66569			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.70109			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.64723			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06153			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06153			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52435			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42677			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44599			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04795			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44668			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69556			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31844			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.38604			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37737			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.38604			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.97714			0.00	0	70,000,000.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.98005			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	107.27934		8.87000	105.68385			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.21500	102.14406		8.21500	102.12159			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.69500	114.04568		9.69500	114.01620			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.04000	107.72168		8.04000	107.69848			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.26500	109.00724		9.26500	108.97998			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.34500	109.91589		9.34500	109.88847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		9.69500	98.03168		9.69500	98.00618			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.50000	99.35758		10.50000	99.32965			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.50000	92.35053		10.50000	92.32471			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94428			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.93970			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88158			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.78672			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.33780			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71610			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.03000	100.90592		11.03000	104.20462			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.48478		100.00000	13.45176			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.66575		100.00000	4.65103			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	13.79992		100.00000	13.75636			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.58837			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.54000	100.21469		7.54000	99.35542			0.00	0	13,700,000.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86011			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		100.00000	44.43184		100.00000	44.09469		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
DLT01U	On 28/11/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	50.26133		100.00000	49.88408			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.62174			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.05572			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	103.21145			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.52044			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.14089			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.30478			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.86167			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.12372			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.09445			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.61977			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.61105			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.25500		107.82843		8.25500	107.80460			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.10500		110.64663		7.10500	110.62552			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.05000		108.68071		8.05000	108.65740			28,980,000,000.00	3,600,000	1,470,000,000.00
DV23	On 27/02/2023	Spot Bond	8.74500		109.71585		8.74500	109.69033			32,356,500,000.00	3,700,000	1,140,800,000.00
DV24	On 18/02/2024	Spot Bond	8.97500		107.03000		8.97500	107.00448			0.00	0	30,000,000.00
DV29	On 18/02/2029	Spot Bond	9.16500		110.06768		9.16500	110.04089			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.41564			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.32251			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15943			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.04885			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.31743			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	100.00000		44.39879		100.00000	44.06189			3,120,000,000,000,000.00	31,200,000,000	80,800,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.24196			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30484			0.00	0	480,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12347			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.53500	131.42701		7.53500	131.40060			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.00084			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	102.88006		0.20000	136.90647			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05500	123.45952		2.00000	124.21398			0.00	0	9,100,000,000.00
EL29	On 19/11/2029	Spot Bond	2.01000	111.71225		2.01000	111.69264			0.00	0	6,500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.02000	112.69464		2.02000	112.67494			0.00	0	33,050,000,000.00
EL31	On 02/06/2031	Spot Bond	2.20000	101.88121		2.20000	101.86287			0.00	0	6,700,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.15500	109.55508		9.15500	109.52844			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.00500	110.32316		9.00500	110.29632			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.55000	103.66357		9.55000	103.63686			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.79000	95.55063		9.79000	97.32433			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.94000	106.67617		9.94000	104.55626			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17569			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.93682			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.51951			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.40329			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.38787			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.15713			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.36752			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.62877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000	65.21990	100.00000	65.01404				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	88.26326	100.00000	88.06447				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000	106.23964	11.02000	106.20869				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.53226				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.47455				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.34388				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.40500	98.99909	9.40500	98.97410				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.11369				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.93354				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.17418				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18488				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.51771				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15718				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.16353				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15591				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.16120				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15930				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15714				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000	102.32847	7.10000	102.30886				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.36500	106.50404	7.36500	106.48288			61,156,014,000,000.00	8,303,600,000	73,704,779,900.00	
ES23	On 25/01/2023	Spot Bond	8.14500	114.25302	8.14500	114.22824			40,849,374,150,000.00	5,015,270,000	14,572,067,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.48000	96.63445		8.48000	96.61240			58,512,000,000.00	6,900,000	3,214,400,000.00
ES33	On 15/09/2033	Spot Bond	9.22000	86.24252		9.24000	86.06485			17,609,278,000,000.00	1,909,900,000	58,109,100,000.00
ES42	On 25/04/2042	Spot Bond	9.30500	92.79709		9.30500	92.77390			0.00	0	23,300,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.12759			0.00	0	5,700,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.13153			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01972			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81537			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28401			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	100.00000	19.90558		100.00000	19.75617			0.00	0	12,100,000,000.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.56250			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44863			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93002			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	100.00000	44.49606		100.00000	44.16208			0.00	0	6,600,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.87648		100.00000	10.85013			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.58511		100.00000	10.55947			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.49755			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.06861			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.67179			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.78790			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.92500	102.23465		8.92500	102.21026			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.43517			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43510			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.64614			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.13025			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.92985			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.96200			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.75500		106.50518		9.75500	105.96604			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.62500		109.61003		10.62500	109.57903			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61139			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		132.43514		2.13000	133.29990			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		129.75795		2.17000	280.31402			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000		105.09844		2.35000	111.69832			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.34000		103.37067		2.34000	162.71447			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		120.28464		2.24000	220.02973			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.27000		107.42098		7.27000	107.39979			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.78400		63.72612		7.78400	63.08555			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45100		40.82430		9.45100	39.91565			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		39.51746		9.69000	38.59581			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		79.17570		100.00000	79.00433			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		81.46785		100.00000	81.30057			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.35237			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.69868			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.47214			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.61506			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.12419		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.12419		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.51941				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77789				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	101.56787				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.09980	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	101.66646				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	102.05138				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.99105				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		19.34790		100.09221	19.30048			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.42416			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	111.31812			0.00	0	100,000,000.00
FRC147	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.89004			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.11332			0.00	200,000,000	300,000,000.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.58011			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	101.59757			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.45989			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.48998			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.94794			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.46400			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		59.04460		13.22500	59.02350			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.38084			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.38257			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.02959			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.44495			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58000		96.65504		3.58000	99.97610			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.50729			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.50729			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.09221			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31771			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.53143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38777			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.48577			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.62323			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.31583			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.48076			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.71189			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.86167			0.00	0	300,000,000.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.47613			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.82353			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37217			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.48998			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.48998			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42989			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13681			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.19850			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.31049			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96091			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.57306			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94471			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.29247			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92179			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92429			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.78896			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86815			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.78579			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.43138			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.62694		8.75000	97.71206			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.30176			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.76369		100.00000	9.73287			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	8.92081		100.00000	8.89265			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.36354			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.53075		100.00000	1.52282			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.26472			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	23.88904		100.00000	23.70973			0.00	0	400,000,000.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.39706			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	0.46116		100.00000	0.45497			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	21.84608		100.00000	21.68211			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.39702			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.19916		100.00000	10.12260			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.39605			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.37618			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.46613			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43771			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94000	99.53129		2.94000	126.53020			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.30959			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.30555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.30555			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.10971			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.58530			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.57663			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.77740			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63834			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.47000	117.04609		3.47000	122.31364			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60450			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.62018			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	107.60796		3.52000	121.92423			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.50000	105.22299		3.50000	122.07981			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	102.10854		2.81000	127.43026			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.88000	101.38962		2.88000	134.70101			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71538			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40234			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59408			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.32080			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85181			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.78566			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52979			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52806			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.64457			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.69425	100.00000	10.66805				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.89496	100.00000	25.83154				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.54684	100.00000	60.35781				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.29314	100.00000	17.23855				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.47715	100.00000	6.39560				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000	151.44376	4.95000	151.40532				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.20322				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.78076				0.00	0	220,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.86723				0.00	100,000,000	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.15993				0.00	0	580,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.07162				0.00	0	509,200,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.10880				0.00	0	9,300,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.86989				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800	84.02942	1.92800	107.65602				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000	104.16394	2.36000	136.80879				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.70187				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.95128	10.38000	100.92318				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.95128	10.38000	100.92318				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
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.62613				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000	101.69258	2.50000	110.38510				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000	209.66890	2.55000	210.58672				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000	110.99384	2.47000	110.97308				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.92024				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.58000		208.78112		2.58000	209.69966			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.70062			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43500		110.86080		2.43500	110.84018			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.24110		2.56000	109.22040			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.08680			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.73200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.34670			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		107.92820		2.66500	107.21772			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.70000		114.17330		2.70000	261.25208			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		112.33368		2.75000	259.43027			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.36500		97.45879		2.36500	97.65611			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.78000		160.16046		2.78000	203.90270			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		125.06847		2.68000	270.17972			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		129.66396		2.18000	280.11092			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		123.10938		2.90000	265.94599			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		101.85635		2.60000	129.32277			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.62197			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		133.32360		2.13000	129.22403			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81031			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.06460			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.45469			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.59600		2.34000	110.57572			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.07428		104.97509	18.02805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		24.91515		101.07593	24.85355			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.67262		100.44759	16.63162			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.18556		100.76967	23.12838			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	2.07000		117.96753		2.07000	117.94667			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	2.29500		97.97561		2.29500	112.25758			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.63636			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32500		97.70911		2.32500	111.95214			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93291			0.00	0	200,000,000.00
FRS90	On 07/12/2023	Spot Bond	2.38000		127.80154		2.38000	349.80106			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.32008			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.95963			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.46000		102.41734		6.46000	102.39956			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.42500		102.52666		7.42500	102.50601			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.71500		103.61548		7.71500	103.59382			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.87500		108.88492		7.87500	108.86181			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.35500		102.84829		8.35500	102.82504			0.00	0	810,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.57500		102.11828		8.57500	102.09472			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.16500		93.76675		9.16500	93.74355			0.00	0	70,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.25000		114.62896		9.25000	114.60065			0.00	0	40,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.58000		101.99110		9.58000	100.85255			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.94500		98.92622		9.94500	98.90013			198,900,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	9.91000	82.67453		9.91000	82.65256			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.21047			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.25413			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.27157			0.00	640,000,000	160,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.31515			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.38490			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.43721			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.66373			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	100.00933			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.01332			0.00	440,000,000	110,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.01430			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.01699			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.02105			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.02444			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.03931			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.12528			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26695			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.61500	103.01212		8.61500	102.98824			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.68116			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.56039			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.57202			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.59449			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.62235			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.66099			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	101.65508			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93704			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.85240			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.59129			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.72120			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58059			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.08075			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27953			0.00	0	200,000,000.00
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	100.01713			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12820			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.43054			0.00	1,060,000,000	530,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73630			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	13.25622		100.00000	2.27732		2,000,000,000,000,000.00		20,000,000,000	20,000,000,000.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.01530			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49767			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.45672			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.46205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72059			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.68758			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76839			0.00	0	100,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.19037	101.86855		7.19037	98.34876			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.80251			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.19113	101.49370		8.19113	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.84636			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.64165	101.53815		8.64165	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89991			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84915			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.95800			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99117			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.37951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	8.64500	105.16088		8.64500	105.13670			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.77500	112.03551		7.77500	112.01229			0.00	0	920,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000	131.46386		1.99000	284.00065			0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	134.35591		1.99000	290.24835			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.20000	103.39297		9.20000	103.36771			0.00	0	3,843,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.20000	103.40094		9.20000	103.37567			0.00	0	20,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	92.38579		100.00000	92.15190			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.11747		100.00000	24.05841			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.80684		100.00000	60.65953			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.05853		100.00000	28.98814			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	93.86974		100.00000	93.63208			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000	118.85842		1.68500	118.67582			136,278,715,738,000.00	81,604,021,400	06,274,100,000.00
I2038	On 31/01/2038	Spot Bond	1.73500	126.64762		1.74000	126.51138			9,684,625,301,000.00	5,581,916,600	71,670,100,000.00
I2046	On 31/03/2046	Spot Bond	1.74500	128.05493		1.74500	128.03343			151,120,412,871,000.00	86,601,955,800	88,203,985,900.00
I2050	On 31/12/2050	Spot Bond	1.73000	139.24468		1.73500	139.04913			117,992,317,268,000.00	68,203,651,600	64,989,210,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16000	103.03260		7.16000	103.01281			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.00688			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.90653			0.00	2,000,000,000	2,000,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.85500	103.87929		7.85500	103.85718			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.51500	109.08346		7.51500	109.06123			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.67500	103.17411		7.67500	103.15301			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.45303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	1.65000	101.36634		1.65000	130.56946			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000	104.51424		2.20000	132.69880			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26460			0.00	3,000,000,000	1,500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.77194			0.00	0	160,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.63500	104.59162		7.63500	104.57009			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.73606			0.00	2,000,000,000	2,000,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.47843			0.00	4,000,000,000	2,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.28981			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.25500	102.57772		8.25500	102.55506			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.72500	96.62205		8.72500	96.59963			0.00	0	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25960			0.00	2,000,000,000	4,660,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.71500	99.99076		7.71500	99.96997			4,629,000,000,000.00	600,000,000	200,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.77500	104.29989		8.77500	104.25198			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36603			0.00	0	110,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.49751			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.30471		7.90000	101.28337			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.03500	102.81695		8.03500	102.79494			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.54803			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.23226			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.28500	104.89673		7.28500	104.87634			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.99500	106.79060		7.99500	106.76785			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.19500	109.28403		9.19500	109.25735			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.12365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.62092			0.00	0	310,000,000.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53143			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.54247			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.55337			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00618		100.00000	0.00617			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74484			0.00	0	320,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.68376			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.40500	100.49094		8.40500	100.46821			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	100,000.00000	0.26993		100,000.00000	0.00000			6.68e+018	66,800,000,000	34,000,000,000.00
IDCG05	On 24/11/2019	Spot Bond	100.00000	12.97267		100.00000	2.22642			3,600,000,000,000,000.00	36,000,000,000	18,000,000,000.00
IDCG06	On 24/11/2024	Spot Bond	8.00000	115.52074		8.00000	103.96725			628,000,000,000,000.00	78,500,000,000	48,000,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.51720		5.00000	100.50369			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.51720		5.00000	100.50369			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.59615		5.00000	101.58252			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.51689		5.00000	100.50326			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.80187		4.00000	100.79084			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	102.86326		4.00000	100.42525			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.18245		100.00000	32.08197			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.00088		100.00000	31.90098			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.00088		100.00000	31.90098			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.00994		9.20000	105.98375			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.31380			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.31380			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.18841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.72402	100.00000	8.70265				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.13298				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.60500		101.83318	8.60500	101.80978				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.02611				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.75129	100.00000	13.71798				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		60.54684	100.00000	60.35781				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.10885	100.00000	10.06439				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		99.72678	100.00000	100.00000				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.98288	6.25000	99.91446				0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.89737	6.25000	99.79494				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.77789	6.25000	99.67571				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.16538	6.40000	99.06203				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.04483	6.40000	98.94173				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.91626	6.45000	98.81262				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.79537	6.45000	98.69199				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.67478	6.45000	98.57166				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.55449	6.45000	98.45161				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.43449	6.45000	98.33186				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.45083				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.88320		103.06976	10.88320	102.66841				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	10.88320	101.82003		10.88320	101.76418			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.54135			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.22360			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51211			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.95346		6.50000	100.93573			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55056			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.45202			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82073			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.48998			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.44033			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.16052			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.14389			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39114			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26918			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12767			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12625			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.01199			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.27288			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.71082			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.72675			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28548			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.52841			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	103.88233			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.36852			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.03732			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90552			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91718			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.36500		101.96842		8.36500	101.94546			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14686			0.00	0	180,000,000.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.17381			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.19181			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.84110			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.88343			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.07063			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.24500		100.75148		9.24500	100.72633			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.48146			0.00	0	70,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.20500		105.48793		8.20500	105.46449		2,461,500,000,000.00	300,000,000	2,200,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.04574			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.99275			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.31961			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.97598			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.56790			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34000		105.71546		8.34000	105.69187			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.16818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.90864		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.29000	97.45113	3.29000	126.64923		0.00		0	7,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.52000	142.75764	3.52000	142.72680		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.28328		0.00		0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.01673		0.00		0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.93556		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.76182		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.35261		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.68500	98.20581	3.68500	99.04161		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.68500	98.12394	3.68500	105.26988		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.87740		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.27193		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	9.87500	111.96550	9.87500	111.93569		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.84474		0.00		0	45,430,000.00	
IV19A	On 31/03/2028	Spot Bond	3.62000	141.19905	3.62000	141.16815		0.00		0	0.00	
IVA449	On 04/12/2014	Spot Bond	6.25000	99.86320	6.25000	99.76085		0.00		0	0.00	
IVA450	On 11/12/2014	Spot Bond	6.25000	99.74381	6.25000	99.64170		0.00		0	0.00	
IVA502	On 08/01/2015	Spot Bond	6.40000	99.25167	6.40000	99.14814		0.00		0	0.00	
IVA503	On 15/01/2015	Spot Bond	6.40000	99.13091	6.40000	99.02763		0.00		0	0.00	
IVA504	On 22/01/2015	Spot Bond	6.40000	99.01044	6.40000	98.90741		0.00		0	0.00	
IVA505	On 22/01/2015	Spot Bond	6.45000	99.00278	6.45000	98.77813		0.00		0	0.00	
IVA506	On 05/02/2015	Spot Bond	6.45000	98.76089	6.45000	98.65758		0.00		0	0.00	
IVA507	On 12/02/2015	Spot Bond	6.45000	98.64038	6.45000	98.53733		0.00		0	0.00	
IVA508	On 19/02/2015	Spot Bond	6.45000	98.52017	6.45000	98.41737		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA509	On 26/02/2015	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	100.29039			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.16553			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.89459			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99824			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01301			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.02073			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88401			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90586			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91169			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92335			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87085			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76351			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56802			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43179			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16332			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.98240			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.98259			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.14504			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88103			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65123			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50963			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.33135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.19969			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.23014			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23013			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.59500	104.63691		8.59500	105.92697			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.14972		100.00000	14.09652			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.17206		100.00000	11.12293			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76264			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.82500	104.22683		8.82500	105.73115			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57881			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.22323			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40075			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.15318			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62519			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.83393			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.14000	105.33417		7.14000	100.88492			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.42120			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	100.00000	13.83444		100.00000	2.27732			0.00	0	2,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	83.64926		100.00000	83.46087			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.56652			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	87.86186		100.00000	87.65415			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61417			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.16781		100.00000	33.08746			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29700			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	99.45504		100.00000	99.18479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.40566	100.00000	86.20472				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		91.02028	100.00000	90.80860				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		85.30826	100.00000	85.11260				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		95.98025	100.00000	95.73224				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.54616				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.60234				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.74307				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		54.66520	100.00000	54.53277				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.01987				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.56652				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.15000		143.22608	8.15000	143.19448				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.43871				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.33090				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.51399				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.74472				0.00	240,000,000	80,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.31284				0.00	0	130,000,000.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.29187				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.52650				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.31500		100.63021	8.31500	100.60793				0.00	0	3,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.36500		75.98298	8.36500	99.01326				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.90500		103.71105	8.90500	103.68650				0.00	0	650,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.17522				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.66000		105.85437	9.66000	105.82709				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.36859			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	100.00000	2.22642		100.00000	2.20971		3,615,000,000,000,000.00	36,150,000,000	20,000,000,000.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.01185			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.13981			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.29297			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96587			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77344			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.22212			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82130			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.75560			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20753			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.54591			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.52748			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.53871			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54345			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90806			0.00	0	400,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.49010			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.03243			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35344			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71956			0.00	50,000,000	60,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.26198			0.00	2,000,000,000	1,110,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86638			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38354			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.34559			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.35341			0.00	0	500,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	83.64090		100.00000	83.45295			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	38.43009		100.00000	38.33597			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	93.33333		100.00000	93.09463			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	18.75027		100.00000	18.66781			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	23.53167		100.00000	23.35505			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	23.68468		100.00000	23.50690			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	20.83735		100.00000	20.68094			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.25500	103.82470		8.25500	103.80163			0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.27500	103.28937		8.27500	103.26637			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.60415			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.49763			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.84719			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01031			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.85200			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	102.98487			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.45000	103.15482		7.45000	103.13409			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.24500	107.39033		8.24500	107.36675			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.08000	108.69210		9.08000	108.66588			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.13500	104.29193		6.13500	104.27446			0.00	0	800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.26283			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.30644			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.07500	106.23369		9.07500	106.39813			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000	102.58224		7.31000	102.56190			0.00	0	5,069,400,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.94069			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.37500	100.81740		8.37500	100.79480			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.44815			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.95500	109.71196		8.95500	107.15580			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.21103		100.00000	16.17133			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21469			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.07500	100.82439		8.07500	100.80259			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.26000	104.71465		7.26000	104.69436			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.06500	108.53223		8.06500	108.50891			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.26129		100.89771	6.24600			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.34472		100.61875	6.32926			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22304			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24102			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.60773	100.00000	0.60626				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.60773	100.00000	0.60626				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.56000		98.44714	8.56000	98.42435				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.27026	7.59000	101.24977				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.59500		101.45267	8.59500	101.42947				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.40500		106.44092	8.40500	106.41671			100,860,000,000.00	12,000,000	6,000,000.00	
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.03239				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.89500		107.01601	8.89500	106.99028				0.00	0	14,500,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.20599				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.76500		106.47491	8.76500	106.34952				0.00	0	30,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.14603				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.27762				0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.78619				0.00	0	80,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.08743				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.21982				0.00	0	230,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.16976				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.23764				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.25300				0.00	0	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.86000		104.90644	6.86000	104.88689				0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.68223				0.00	0	70,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.07500		115.36994	8.07500	115.34471				0.00	0	1,870,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.32500		37.72690	10.32500	37.71675				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.06000		101.99901	7.06000	101.97982				0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.97374			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.81691			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.46500	103.98145		7.46500	103.96040			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28646			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.29727			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.86595			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09532			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.91690			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.87758			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.16281			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.86443			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.61877			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.57893			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.50973			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19222			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.17589			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36310			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29335			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.78568			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25059			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23517			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.23430			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.49973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.49500	108.38485		9.49500	108.90341			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.41203			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.53000	107.10962		9.53000	107.80826			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27854			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31859			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.43456			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.45188			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.85000	104.07768		7.85000	104.05555			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.70506			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.69896			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.45500	107.24745		9.45500	107.59020			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	103.03456			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.00107			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90559			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.46500	111.45562		11.46500	111.42130			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	107.87077			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.14571			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.19000	170.64084		2.19000	170.61019			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	95.66292		2.60000	138.35065			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.12500	108.62681		8.12500	108.60331			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.42484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond		8.75500	107.11148		8.75500	107.34730			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01866			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.14149			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.01756			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.01829			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.01787			0.00	1,200,000,000	400,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		8.95500	107.07883		8.95500	109.18370			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01835			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.01871			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.01843			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.15500	107.04642		9.15500	107.27557			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01935			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.01899			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.01913			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.02414			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.02249			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.01954			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		7.93500	114.44803		7.93500	114.42370			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.80500	120.22980		8.80500	120.20119			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	172.49198		2.08500	172.46147			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.59000	120.14061		9.59000	120.10987			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.20480			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.03513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.39806			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.75690			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.96116			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93210			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.90892			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.67504	100.00000		15.63707			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		59.48741	100.00000		59.34331			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.15000		102.26984		7.15000	102.25010			0.00	0	7,360,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.33662	100.00000		22.28251			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.50000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		91.90553	100.00000		91.68136			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.26129			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.62091			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.51453			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.82630			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34560			0.00	300,000,000	300,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.35779			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.72137			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.05500		107.85585		9.05500	107.71871			62,479,500,000.00	6,900,000	6,900,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57098			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.58664			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.60934			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.67658			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.69220			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56346			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.57000		43.93745		7.57000	43.92853			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.16000		108.31347		6.16000	108.29532		213,136,000,000,000.00	34,600,000,000	56,488,333,400.00	
R158P	On 15/09/2015	Spot Bond	6.25500		95.18560		6.25500	95.16941			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.35500		114.64081		6.35500	114.62100		250,465,802,000,000.00	39,412,400,000	93,599,613,200.00	
R159P	On 15/09/2016	Spot Bond	6.18500		89.60935		6.18500	89.59427			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.71000		126.18508		7.75000	125.80411		9,890,141,280,000,000.00	82,768,000,000	99,093,532,700.00	
R187P	On 21/12/2026	Spot Bond	7.49000		41.17243		7.49000	41.16416			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.41000		38.64110		7.41000	38.63342			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		291.17391		1.68000	290.48850		7,298,355,570,000.00	4,423,245,800	21,299,332,400.00	
R201	On 21/12/2014	Spot Bond	5.54000		103.98044		5.56000	103.96325			0.00	0	400,000,000.00
R202	On 07/12/2033	Spot Bond	1.71000		237.44869		1.75000	236.04030		481,831,146,000.00	281,772,600	42,799,192,300.00	
R2023	On 28/02/2023	Spot Bond	7.44500		103.70173		7.49500	103.37324		1,734,977,588,500,000.00	33,039,300,000	78,701,570,900.00	
R203	On 15/09/2017	Spot Bond	6.49000		106.06754		6.51500	105.98390		1,990,370,723,000,000.00	06,682,700,000	03,746,697,800.00	
R2030	On 31/01/2030	Spot Bond	8.16500		101.12569		8.16500	101.10370		1,360,583,756,500,000.00	66,636,100,000	10,001,700,000.00	
R2032	On 31/03/2032	Spot Bond	8.32000		100.63715		8.32000	100.61461		586,842,880,000,000.00	70,534,000,000	67,698,553,000.00	
R2037	On 31/01/2037	Spot Bond	8.43000		103.40268		8.43000	103.37948		3,235,790,589,000,000.00	83,842,300,000	49,833,150,300.00	
R204	On 21/12/2018	Spot Bond	6.79500		107.66678		6.82500	107.53933		3,547,654,007,400,000.00	22,097,720,000	63,571,578,300.00	
R2044	On 31/01/2044	Spot Bond	8.52500		105.19299		8.52500	105.16912		645,506,180,000,000.00	75,719,200,000	75,255,200,000.00	
R2048	On 28/02/2048	Spot Bond	8.51500		104.66764		8.51500	104.64352		1,868,643,998,000,000.00	19,453,200,000	86,149,282,800.00	
R207	On 15/01/2020	Spot Bond	7.02000		103.60511		7.07500	103.35067		2,751,315,681,816,000.00	91,925,310,800	64,643,119,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.20000	98.78457		7.25500	98.49330			1,542,603,384,000,000.00	14,250,470,000	30,556,562,100.00
R209	On 31/03/2036	Spot Bond	8.33000	80.36956		8.35000	80.18526			4,316,630,394,405,000.00	18,202,928,500	27,652,578,400.00
R210	On 31/03/2028	Spot Bond	1.67500	175.42573		1.62000	176.49538			21,404,308,430,000.00	12,778,691,600	35,520,907,400.00
R211	On 31/01/2017	Spot Bond	0.95000	132.53017		0.95000	132.51082			1,609,136,790,000.00	1,693,828,200	28,946,583,200.00
R212	On 31/01/2022	Spot Bond	1.63000	137.70760		1.63000	137.68498			16,530,974,586,000.00	10,141,702,200	87,762,570,900.00
R213	On 28/02/2031	Spot Bond	8.18500	91.11564		8.21500	90.84905			1,532,824,839,550,000.00	87,272,430,000	98,478,700,000.00
R214	On 28/02/2041	Spot Bond	8.45000	81.09452		8.45000	81.07598			1,520,580,880,000,000.00	79,950,400,000	67,291,621,200.00
R227C	On 15/03/2015	Spot Bond	6.41500	98.12030		6.41500	98.10338			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.25500	95.18560		6.25500	95.16941			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.17500	92.39218		6.17500	92.37666			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.18500	89.60935		6.18500	89.59427			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.56500	99.62028		5.56500	99.60515			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.32500	96.52302		6.32500	96.50660			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.19500	93.69014		6.19500	93.67452			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.17500	90.90293		6.17500	90.88783			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.23500	88.07429		6.23500	88.05951			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.49000	84.87117		6.49000	84.85636			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.54000	82.08162		6.54000	82.06718			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.83000	78.69062		6.83000	78.67618			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.81000	76.15197		6.81000	76.13804			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.79000	73.70948		6.79000	73.69603			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.78000	71.32417		6.78000	71.31117			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.03500	68.04519		7.03500	68.03233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	7.01500	65.81014	7.01500	65.79775				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.17500	62.93805	7.17500	62.92593				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.14500	60.88285	7.14500	60.87118				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.11500	58.91185	7.11500	58.90060				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.08500	57.02119	7.08500	57.01034				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.04500	55.25293	7.04500	55.24248				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.00500	53.56023	7.00500	53.55015				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.69000	48.57752	7.69000	48.56750				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.65000	46.96066	7.65000	46.95103				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.61000	45.41514	7.61000	45.40587				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.57000	43.93745	7.57000	43.92853				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.53000	42.52426	7.53000	42.51567				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.49000	41.17243	7.49000	41.16416				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.45000	39.87898	7.45000	39.87101				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.41000	38.64110	7.41000	38.63342				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10209				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00019				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.14464				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.98409				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.84262	100.00000	20.79213				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.30574	100.00000	9.28320				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.41761	100.00000	25.35536				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	52.81166	100.00000	52.57941				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40481				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.60108			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.95044			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14669			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.72097			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		100.00000	84.96673		100.00000	81.47321			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		100.00000	71.53465		100.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33896			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.93592			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42746			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.62173			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73233			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94217			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.69552			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.99649			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.75816			0.00	60,000,000	60,000,000.00
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	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.40927			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.64784			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.36175			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.94729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.74730			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.49517			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.63351			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.93948		12.35000	105.90499			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.54424		100.00000	13.51143			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.80336			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.69129			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39836			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.35512		100.00000	4.34445			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	23.67546		100.00000	23.61810			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	34.90097		100.00000	34.81643			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.60279		100.00000	12.58734			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.18027		100.00000	29.10958			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.33997			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.63203			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.55500	107.83446		8.55500	107.80965			0.00	0	820,000,000.00
RW23	On 10/12/2023	Spot Bond	8.74500	109.09605		8.74500	109.07054			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.44500	92.57639		9.44500	110.84570			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.78730			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.55500	106.00043		7.55500	105.97871			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.02104			0.00	0	220,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.56500	102.72610		8.56500	102.70257			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.72173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.90621			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.59245			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.74176			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.72906			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.81000	101.42763		6.81000	101.40931			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.32500	101.28482		8.32500	101.26213			1,548,450,000,000.00	186,000,000	2,432,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.62000	107.14211		7.62000	107.11998			1,524,000,000,000.00	200,000,000	100,000,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.87237		7.96000	106.84933			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.41000	107.30928		7.41000	107.28772			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.91500	102.44884		7.91500	102.42687			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55500	107.19381		7.55500	107.17186			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.71500	107.06663		7.71500	107.04424			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46850			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15076			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.56500	104.91356		7.56500	104.89205			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.19030			0.00	100,000,000	100,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.34971			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.29913			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.72500	111.48924		8.72500	111.46323			0.00	0	59,664,000.00
SBS20	On 15/05/2026	Spot Bond	9.65000	103.03744		9.65000	103.01061			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.18265			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30848			0.00	1,000,000,000	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.24416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.37992			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.40500	101.75915		8.40500	101.73601			0.00	0	1,430,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	16.05740		100.00000	16.02206			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.03500	109.42995		9.03500	109.40367			0.00	0	2,580,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79946			0.00	0	170,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.54500	104.49449		8.54500	104.47061			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.66000	90.01708		9.66000	89.99362			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.46905			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.40000	107.25750		9.40000	107.23058			0.00	0	30,000,000.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.34049			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.37702			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.55000	112.26569		9.55000	105.29592			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.95500	98.42068		8.95500	98.39686			0.00	0	100,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.35500	110.47063		7.35500	110.44895			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	129.38251		2.21000	279.50268			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.59500	102.73136		1.59500	130.72069			319,000,000,000.00	200,000,000	200,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.90019			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89361			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	16.01349		100.00000	15.97427			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	164.96854		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	2.22000	115.03197		2.22000	129.01494			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.95346		6.50000	100.93573			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.87499			0.00	320,000,000	1,760,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23634			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.76779			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.54500	104.03995		8.54500	104.01616			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.50157			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23361			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.35137			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.23663			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.33062		100.00000	21.27895		660,000,000,000,000.00	6,600,000,000	3,300,000,000.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.58012			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	77.75647		100.00000	77.54286			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47437			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	24.17668		100.00000	24.11747			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.97320		100.00000	32.86913			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.25371		100.00000	24.17799			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.85500	105.29625		8.85500	105.17031			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80843			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22838			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.60500	105.90009		7.60500	105.87861			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.42500	104.08760		8.42500	103.25262			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.91500	102.44884		7.91500	102.42687			0.00	0	3,290,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.07550			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28760			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.56610			0.00	680,000,000	170,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.07903			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.08114			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27728			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.61500		106.92022		7.61500	106.89838			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84145			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11085			0.00	240,000,000	120,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.83701			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.80500		97.75057		8.80500	97.72743			0.00	0	140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.87513			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37382			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.63840			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.86300		90.95392		8.86300	90.93226			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.35500		93.26181		8.35500	93.24085			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.80500		103.89077		6.80500	103.87149			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.33500		98.16607		8.33500	98.14429			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.50873			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.69500		102.99719		7.69500	102.97570			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43500		110.43961		2.43500	110.84018			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.77500		103.07084		7.77500	104.19485			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.97256			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.55000		111.23914		9.55000	111.21078			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.87077			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.56500		80.71523		9.56500	80.69441			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.75499			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.80087			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.80281			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.37149			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.89713			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.56330		0.00000	98.74673			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	103.03418			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.89669			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.75715			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.74450			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.94836			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.89662			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.29234			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.75953			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.75092			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.62099			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.84968			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.74143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1195	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.71091			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.54846			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	100.00000		80.21978		100.00000	100.00000			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	100.00000		94.31525		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.62000		106.68291		6.62000	106.66383			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.36000		105.89524		8.36000	105.87142			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		37.11522		100.00000	37.02530			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69036			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.42098			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.86995			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.08757			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.21925			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.28033			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.84615			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	100.00000		55.54672		100.00000	55.12523		7,100,000,000,000,000.00	71,000,000,000	35,500,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.53622			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.60500		104.53081		7.60500	104.50961			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.72173			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.74101			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.77185		7.83000	102.75041			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71111			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.73523			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.78744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.71111			0.00	195,937,400	65,312,500.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.73523			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.02719		7.16000	102.51626			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.78244			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77859			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.87090			0.00	0	200,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85841			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.23371			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19096			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71014			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74101			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.08851		8.73000	102.96889			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.70725			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73523			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.29500		99.84711		8.29500	102.49506			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71868			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75285			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78436			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77377			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78797			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86897			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86513			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	94.72190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.16718			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.17098			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.17604			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.07955			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.08219			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.67500	102.20973		8.67500	103.62570			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.08905			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.09745			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.13126			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75383			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.34789		101.06155	6.33236			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.84887			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.58438			0.00	160,000,000	80,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.83246			0.00	160,000,000	80,000,000.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.23751			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04875			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73919			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74895			0.00	0	250,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.73919			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.74895			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.75383			0.00	0	110,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73333			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80260			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.80260			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80260			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.88057			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.90005			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87570			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26429			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.28851			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27882			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000	102.78846		7.29000	102.76854			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.02500	92.29846		9.02500	92.24653			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.41500	105.10918		7.41500	105.08804		1,186,400,000,000.00		160,000,000	27,712,893,400.00
TN20	On 17/09/2020	Spot Bond	8.93500	108.97508		8.93500	108.94877		28,809,120,500,000.00		3,224,300,000	21,796,955,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.14650		100.00000	1.14292			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.22500	110.03763		9.22500	110.01022		28,062,450,000,000.00		3,042,000,000	10,886,000,000.00
TN25	On 19/08/2025	Spot Bond	9.45500	102.82775		9.45500	102.80194		378,200,000,000.00		40,000,000	16,400,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	95.72595		9.52000	95.70136		9,520,000,000,000.00		1,000,000,000	9,216,300,000.00
TN30	On 09/10/2030	Spot Bond	9.86500	112.96903		9.86500	106.37232			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.38000	111.41098		10.38000	104.66664			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.95313			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.05398			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16546			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16999			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.19024			0.00	260,000,000	130,000,000.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.23234			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.16984			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09613			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00498			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.02536			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87373			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93058			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.88941		10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89216		9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89384		100.00000	9.86748			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.43273			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.51954			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.56774			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.57739			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.84711			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.44287			0.00	0	200,000,000.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.25688		100.00000	12.20298			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96839			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.04192			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.62000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.41266			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.13572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.91086			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.66713			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.42622			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	96.70150			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	96.43300			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.24013			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.79211			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.61155			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.31193			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.99416			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.71589			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.67639			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.36869			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.58268			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.65290			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.71331		100.00000	12.68251			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		89.92503		100.00000	89.71092			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.79939			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.72507			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.68828			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		67.64706		100.00000	67.15328			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.73356			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.36381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	102.10886				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000	0.00000	102.03376				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.92038				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.76130				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.88555				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	102.04756				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.70144				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	102.05414				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.65500	112.21642	8.65500	112.19016				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07353				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.09343				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.30805				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.31764				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.31811				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17430				0.00	2,000,000,000	1,000,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.20537				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.74500	108.00348	6.74500	107.98402				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000	242.57463	1.44000	242.53601				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.48000	101.18538	6.48000	101.16785				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.01500	104.44109	7.01500	104.42153				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.38000	106.06682	7.38000	106.04594				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.70000	105.69724	7.70000	105.67555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.79500	106.01073		7.79500	105.98871			0.00	0	2,710,000,000.00
Z014	On 30/06/2015	Spot Bond	6.11000	96.48170		6.11000	96.46593			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04000	94.81015		6.04000	94.79465			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.57500	99.93894		5.57500	99.92369			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11000	96.46593		6.11000	96.45015			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.77000	72.43986		6.77000	72.42654			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	53.63958		100.00000	53.53781			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	28.39210		100.00000	28.33824			0.00	0	0.00
Total for j-Bonds :										6.74e+018	2,799,352,500	0847387014300.00
Grand Total:										6.74e+018	2,799,529,818	0847391212880.00