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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 29/10/2014	Any day expiry		10.85650	10.85650		10.86140	10.86140		11.10	19,942,754.40	1,836	0.00
\$ / R	On 30/10/2014	Any day expiry		10.85040	10.85040		10.86140	10.86140		10.97	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	509.61250	0.50961	498.71950	0.49872	509.613	25.72	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	0.00790	0.00001	0.05270	0.00005	0.008	31.07	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	649.60790	0.64961	638.65270	0.63865	649.608	31.07	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry		10.85580	10.85580		10.86850	10.86850		10.01	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.13850	0.00014	0.02930	0.00003	0.138	17.92	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	20.29770	0.02030	24.52890	0.02453	20.298	11.49	0.00	0	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.02640	0.00003	0.07320	0.00007	0.026	21.24	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry		10.85760	10.85760		10.87030	10.87030		10.16	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	133.90720	0.13391	147.69740	0.14770	133.907	11.19	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	4.03390	0.00403	5.50310	0.00550	4.034	13.43	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry		10.86650	10.86650		10.87920	10.87920		9.98	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	43.04270	0.04304	48.04640	0.04805	43.043	10.76	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		10.87000	10.87000		10.88270	10.88270		10.24	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		10.89300	10.89300		10.90590	10.90590		10.14	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	79.30620	0.07931	74.93320	0.07493	79.306	10.21	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.18820	0.00019	0.25880	0.00026	0.188	25.96	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 26/11/2014	Any day expiry		10.89480	10.89480	10.90760	10.90760		10.18	0.00	0	0.00
\$ / R	11.15	Put	304.50870	0.30451	295.87640	0.29588	304.509	11.65	0.00	0	500.00		
\$ / R	11.85	Call	4.11510	0.00412	4.90460	0.00490	4.115	15.21	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		10.89830	10.89830	10.91120	10.91120		10.21	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		10.92030	10.92030	10.93290	10.93290		10.26	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		10.92210	10.92210	10.93470	10.93470		10.28	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.92390	10.92390	10.93650	10.93650		10.30	330,142,105.80	30,222	963,249.00
\$ / R	9.09	Put	0.07890	0.00008	0.07600	0.00008	0.079	16.17	0.00	0	1,402.00		
\$ / R	9.44	Put	0.36800	0.00037	0.33750	0.00034	0.368	14.89	0.00	0	11,976.00		
\$ / R	9.78	Put	1.61350	0.00161	1.43410	0.00143	1.613	13.64	0.00	0	41,000.00		
\$ / R	9.88	Put	2.16850	0.00217	2.09420	0.00209	2.168	13.03	0.00	0	79,241.00		
\$ / R	10.00	Put	3.01460	0.00301	2.94630	0.00295	3.015	12.22	0.00	0	38,500.00		
\$ / R	10.10	Call	827.93230	0.82793	840.47640	0.84048	827.932	11.55	0.00	0	2,995.00		
\$ / R	10.10	Put	4.03230	0.00403	3.97640	0.00398	4.032	11.55	0.00	0	6,581.00		
\$ / R	10.30	Call	631.49340	0.63149	644.09430	0.64409	631.493	10.21	0.00	0	2,326.00		
\$ / R	10.34	Put	8.69710	0.00870	8.71560	0.00872	8.697	9.94	0.00	0	2,490.00		
\$ / R	10.35	Put	9.01610	0.00902	9.02510	0.00903	9.016	9.88	0.00	0	5,000.00		
\$ / R	10.36	Put	9.66550	0.00967	9.34730	0.00935	9.665	9.89	0.00	0	2,490.00		
\$ / R	10.38	Put	11.07990	0.01108	10.03180	0.01003	11.080	9.90	0.00	0	500.00		
\$ / R	10.40	Put	12.65950	0.01266	10.77500	0.01077	12.660	9.92	0.00	0	7,300.00		
\$ / R	10.44	Put	16.36680	0.01637	14.22930	0.01423	16.367	9.95	0.00	0	2,491.00		
\$ / R	10.45	Put	17.41810	0.01742	15.22060	0.01522	17.418	9.95	0.00	0	5,000.00		
\$ / R	10.49	Put	22.17260	0.02217	19.74390	0.01974	22.173	9.99	0.00	0	3,000.00		
\$ / R	10.50	Put	23.50780	0.02351	21.02330	0.02102	23.508	9.99	0.00	0	34,450.00		
\$ / R	10.52	Put	26.36630	0.02637	23.77270	0.02377	26.366	10.01	0.00	0	9,425.00		
\$ / R	10.55	Put	31.14990	0.03115	28.40360	0.02840	31.150	10.03	0.00	0	3,283.00		
\$ / R	10.60	Put	40.56450	0.04056	37.58750	0.03759	40.564	10.07	0.00	0	10,558.00		
\$ / R	10.63	Put	47.14950	0.04715	44.05330	0.04405	47.149	10.09	0.00	0	2,359.00		
\$ / R	10.70	Put	65.51520	0.06552	62.19270	0.06219	65.515	10.15	0.00	0	22,902.00		
\$ / R	10.73	Call	268.65780	0.26866	277.85710	0.27786	268.658	10.17	0.00	0	6,524.00		
\$ / R	10.74	Call	261.92850	0.26193	271.10560	0.27111	261.928	10.18	0.00	0	3,499.00		
\$ / R	10.78	Call	235.99620	0.23600	245.08710	0.24509	235.996	10.21	0.00	0	3,000.00		
\$ / R	10.80	Call	223.62830	0.22363	232.67940	0.23268	223.628	10.22	0.00	0	500.00		
\$ / R	10.81	Put	103.69470	0.10369	100.12850	0.10013	103.695	10.23	0.00	0	6,000.00		
\$ / R	10.82	Put	107.76420	0.10776	104.17830	0.10418	107.764	10.24	0.00	0	41,000.00		
\$ / R	10.86	Call	188.96700	0.18897	197.90620	0.19791	188.967	10.27	0.00	0	1,000.00		
\$ / R	10.90	Call	167.91540	0.16792	176.77600	0.17678	167.915	10.30	0.00	0	13,000.00		
\$ / R	10.93	Put	161.21330	0.16121	155.50080	0.15550	161.213	10.45	38,324,109.32	237,723	79,241.00		
\$ / R	10.94	Put	167.14870	0.16715	160.77600	0.16078	167.149	10.50	0.00	0	3,000.00		
\$ / R	10.95	Put	173.18320	0.17318	166.15230	0.16615	173.183	10.55	0.00	0	27,500.00		
\$ / R	11.00	Call	128.68420	0.12868	133.96120	0.13396	128.684	10.80	0.00	0	37,500.00		
\$ / R	11.00	Put	204.78420	0.20478	197.46120	0.19746	204.784	10.80	0.00	0	35,000.00		
\$ / R	11.06	Call	109.51970	0.10952	114.49130	0.11449	109.520	11.10	0.00	0	3,000.00		
\$ / R	11.09	Call	101.02200	0.10102	105.85270	0.10585	101.022	11.24	0.00	0	5,000.00		
\$ / R	11.10	Put	274.43790	0.27444	266.62500	0.26663	274.438	11.29	0.00	0	4,505.00		
\$ / R	11.13	Call	90.70950	0.09071	95.36700	0.09537	90.710	11.44	0.00	0	11,000.00		
\$ / R	11.15	Call	85.96060	0.08596	90.53560	0.09054	85.961	11.54	0.00	0	3,000.00		
\$ / R	11.20	Call	75.17500	0.07518	79.55390	0.07955	75.175	11.79	0.00	0	2,931.00		

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	11.20	Put	351.27500		0.35127		343.05390	0.34305	351.275	11.79	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	65.79260		0.06579		69.98530	0.06999	65.793	12.04	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.30	Call	57.64080		0.05764		61.65560	0.06166	57.641	12.29	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	51.89990		0.05190		55.77780	0.05578	51.900	12.49	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	44.42090		0.04442		48.10020	0.04810	44.421	12.79	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	38.13300		0.03813		41.59890	0.04160	38.133	13.09	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	610.66910		0.61067		601.32420	0.60132	610.669	13.30	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	26.59030		0.02659		29.22690	0.02923	26.590	13.87	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	25.38250		0.02538		27.92100	0.02792	25.383	13.98	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	24.80290		0.02480		27.29380	0.02729	24.803	14.03	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	19.36320		0.01936		21.38930	0.02139	19.363	14.60	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	18.13680		0.01814		20.05330	0.02005	18.137	14.76	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	15.30120		0.01530		16.95740	0.01696	15.301	15.18	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	14.08820		0.01409		15.62960	0.01563	14.088	15.39	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	12.99230		0.01299		14.42820	0.01443	12.992	15.60	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	12.73510		0.01274		14.14610	0.01415	12.735	15.65	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	11.53870		0.01154		12.83450	0.01283	11.539	15.91	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,087.63870		1.08764		1,076.33450	1.07633	1,087.639	15.91	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	11.19300		0.01119		12.59080	0.01259	11.193	15.93	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	8.50090		0.00850		10.04720	0.01005	8.501	16.09	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	4.72480		0.00472		5.62930	0.00563	4.725	16.44	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	4.58000		0.00458		5.45870	0.00546	4.580	16.46	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.51720		0.00052		0.61510	0.00062	0.517	17.75	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.43000		0.00043		0.51010	0.00051	0.430	17.86	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.43500		0.00044		0.42510	0.00043	0.435	19.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.44300		0.00044		0.43410	0.00043	0.443	19.28	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.14930		0.00015		0.24160	0.00024	0.149	26.73	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.92940		10.92940		10.94190	10.94190		10.23	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	101.66630		0.10167		98.01110	0.09801	101.666	10.16	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	312.37790		0.31238		304.61740	0.30462	312.378	11.46	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	13.69290		0.01369		15.22560	0.01523	13.693	15.75	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.75370		0.00075		0.73620	0.00074	0.754	23.14	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			10.93670		10.93670		10.94910	10.94910		10.29	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	322.05430		0.32205		314.48140	0.31448	322.054	11.53	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	67.02220		0.06702		71.40880	0.07141	67.022	12.29	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	450.32220		0.45032		442.30880	0.44231	450.322	12.29	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			10.94400		10.94400		10.95630	10.95630		10.42	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.01250		11.01250		11.02550	11.02550		10.45	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	130.91790		0.13092		127.30970	0.12731	130.918	10.18	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.63610		0.00064		0.64710	0.00065	0.636	17.97	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.06630		11.06630		11.07890	11.07890		10.94	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	150.21890		0.15022		145.11310	0.14511	150.219	10.53	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	16.78230		0.01678		15.27290	0.01527	16.782	24.22	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.06820		11.06820		11.08080	11.08080		10.94	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.07010		11.07010		11.08270	11.08270		10.96	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.10280		11.10280		11.11500	11.11500		11.20	108,363,328.00	9,760	113,514.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	23.67490		0.02367		20.80740	0.02081	23.675	10.73	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	43.61900		0.04362		40.05910	0.04006	43.619	10.44	0.00	0	24,155.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	71.08750		0.07109		67.15360	0.06715	71.088	10.19	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	140.03300		0.14003		134.86260	0.13486	140.033	10.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	155.14110		0.15514		149.74880	0.14975	155.141	10.60	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	159.06290		0.15906		153.62060	0.15362	159.063	10.62	189,125.79	1,189	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	201.51870		0.20152		195.56110	0.19556	201.519	10.81	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	212.38070		0.21238		216.84730	0.21685	212.381	12.34	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	180.57310		0.18057		184.74480	0.18474	180.573	12.88	214,701.42	1,189	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	168.77910		0.16878		172.84500	0.17285	168.779	13.10	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	129.12280		0.12912		132.65470	0.13265	129.123	14.05	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	111.18810		0.11119		114.44240	0.11444	111.188	14.62	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	63.90650		0.06391		66.00090	0.06600	63.906	16.79	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	45.69850		0.04570		47.20500	0.04721	45.699	18.29	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	33.41540		0.03342		32.07940	0.03208	33.415	23.57	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.12390		11.12390		11.13590	11.13590		11.25	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	164.26010		0.16426		157.60580	0.15761	164.260	10.69	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	27.59230		0.02759		25.48920	0.02549	27.592	24.84	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.13350		11.13350		11.14550	11.14550		11.40	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	369.44940		0.36945		362.02030	0.36202	369.449	11.58	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	107.30080		0.10730		110.09940	0.11010	107.301	15.40	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.18540		11.18540		11.19680	11.19680		11.57	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	170.52260		0.17052		164.03620	0.16404	170.523	10.62	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	36.00250		0.03600		34.45150	0.03445	36.003	24.57	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.24270		11.24270		11.25390	11.25390		11.83	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	177.83810		0.17784		171.53620	0.17154	177.838	10.69	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	42.78060		0.04278		42.86030	0.04286	42.781	24.54	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.27430		11.27430		11.28550	11.28550		12.02	450,972.00	40	24,091.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	155.29800		0.15530		149.49520	0.14950	155.298	10.56	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	160.82660		0.16083		154.88220	0.15488	160.827	10.55	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	260.27870		0.26028		252.98040	0.25298	260.279	11.17	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	270.12310		0.27012		262.72530	0.26273	270.123	11.22	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	311.33490		0.31133		303.54090	0.30354	311.335	11.43	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	322.08460		0.32208		314.19540	0.31420	322.085	11.49	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	438.76790		0.43877		430.06640	0.43007	438.768	12.02	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	126.55430		0.12655		128.34910	0.12835	126.554	17.35	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	112.68560		0.11269		114.41660	0.11442	112.686	17.99	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	100.31060		0.10031		101.98610	0.10199	100.311	18.68	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.30200		11.30200		11.31310	11.31310		12.03	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	183.04560		0.18305		177.02210	0.17702	183.046	10.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	45.31710		0.04532		46.30700	0.04631	45.317	24.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.36730		11.36730		11.37830	11.37830		12.20	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	185.76490		0.18576		182.72970	0.18273	185.765	10.68	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	53.72300		0.05372		54.68550	0.05469	53.723	24.13	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.42670		11.42670		11.43830	11.43830		12.36	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	192.98860		0.19299		188.51450	0.18851	192.989	10.83	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	54.73040		0.05473		56.44070	0.05644	54.730	23.82	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.46370		11.46370		11.47550	11.47550		12.51	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	133.02070		0.13302		131.19910	0.13120	133.021	10.87	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,006.17000		1.00617		1,015.82990	1.01583	1,006.170	10.88	0.00	0	13,700.00

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	10.98	Put	265.07900		0.26508		259.54720	0.25955	265.079	11.16	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	738.24470		0.73824		744.37670	0.74438	738.245	11.22	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	387.23630		0.38724		390.04490	0.39004	387.236	14.13	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	296.72530		0.29673		299.52480	0.29952	296.725	15.56	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	227.14820		0.22715		229.91350	0.22991	227.148	17.04	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	172.07760		0.17208		175.82150	0.17582	172.078	22.52	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.49250		11.49250		11.50460	11.50460		12.64	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	199.81610		0.19982		196.37760	0.19638	199.816	10.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	63.76180		0.06376		65.93840	0.06594	63.762	23.91	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.55410		11.55410		11.56670	11.56670		12.75	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	201.50290		0.20150		198.91760	0.19892	201.503	10.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	72.90420		0.07290		75.37470	0.07537	72.904	23.76	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.61650		11.61650		11.62900	11.62900		12.92	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	206.80780		0.20681		204.27180	0.20427	206.808	11.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	70.41050		0.07041		72.62150	0.07262	70.411	23.69	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.65240		11.65240		11.66480	11.66480		13.06	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	259.33470		0.25933		255.32100	0.25532	259.335	11.33	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	961.73470		0.96173		970.12100	0.97012	961.735	11.33	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	929.84980		0.92985		937.67780	0.93768	929.850	11.36	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	330.86190		0.33086		334.21750	0.33422	330.862	16.70	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.67480		11.67480		11.68720	11.68720		13.06	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	210.20670		0.21021		207.96220	0.20796	210.207	11.23	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	64.88610		0.06489		67.99420	0.06799	64.886	23.34	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.92390		10.92390		10.93650	10.93650		10.30	830,216.40	76	1,631.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.10280		11.10280		11.11500	11.11500		11.20	66,616.80	6	226.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	24,512.57770		0.24513	25,000.37890	0.25000		24,512.578	11.88	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.27430		11.27430		11.28550	11.28550		12.02	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.46370		11.46370		11.47550	11.47550		12.50	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.63770		17.63770		17.67300	17.67300		9.32	38,802,940.00	2,200	41,335.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	117.12000		0.11712		118.34240	0.11834	117.120	9.63	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	149.10550		0.14911		150.80930	0.15081	149.105	9.50	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	893.55980		0.89356		873.90400	0.87390	893.560	10.67	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	11.16340		0.01116		15.92680	0.01593	11.163	13.26	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	9.32110		0.00932		13.07620	0.01308	9.321	13.83	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.75930		17.75930		17.79510	17.79510		9.84	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	650.31730		0.65032		639.09540	0.63910	650.317	10.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	873.81400		0.87381		858.90350	0.85890	873.814	11.36	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	983.86560		0.98387		967.33230	0.96733	983.866	11.62	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	8.08880		0.00809		9.89650	0.00990	8.089	16.11	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.53900		0.00654		7.73960	0.00774	6.539	18.05	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.52070		0.00652		7.71060	0.00771	6.521	18.12	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.91190		17.91190		17.94690	17.94690		10.54	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	184.27030		0.18427		206.09910	0.20610	184.270	12.61	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.17160		18.17160		18.20440	18.20440		11.77	454,290.00	25	1,820.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.45780		18.45780		18.49150	18.49150		12.27	0.00	0	1,005.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 12/12/2014			Foreign Exchange Future		0.10113	0.10113	0.10130	0.10130		9.15	0.00	0	15,514.00
¥ / R	On 16/03/2015			Foreign Exchange Future		0.10290	0.10290	0.10307	0.10307		10.64	0.00	0	75.00
€ / R	On 29/10/2014			Any day expiry		13.83390	13.83390	13.84120	13.84120		15.78	55,274,800.00	4,000	0.00
€ / R	On 26/11/2014			Any day expiry		13.90480	13.90480	13.90150	13.90150		9.36	0.00	0	2,000.00
€ / R	On 12/12/2014			Foreign Exchange Future		13.94400	13.94400	13.94040	13.94040		9.59	6,009,864.00	431	73,606.00
€ / R	On 12/12/2014	13.74	Put	Foreign Exchange Future		97.35040	0.09735	101.35480	0.10135	97.350	9.46	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	Foreign Exchange Future		211.87360	0.21187	217.25700	0.21726	211.874	9.72	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	Foreign Exchange Future		318.91750	0.31892	324.56350	0.32456	318.918	10.24	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	Foreign Exchange Future		8.17980	0.00818	11.88560	0.01189	8.180	12.91	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	Foreign Exchange Future		5.52590	0.00553	9.05740	0.00906	5.526	13.20	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	Foreign Exchange Future		4.47080	0.00447	7.65140	0.00765	4.471	13.39	0.00	0	7,000.00
€ / R	On 16/03/2015			Foreign Exchange Future		14.18060	14.18060	14.17620	14.17620		10.50	0.00	0	28,503.00
€ / R	On 16/03/2015	13.80	Put	Foreign Exchange Future		183.99610	0.18400	185.89920	0.18590	183.996	9.94	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	Foreign Exchange Future		270.11910	0.27012	270.60950	0.27061	270.119	10.22	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	Foreign Exchange Future		279.78350	0.27978	280.12250	0.28012	279.783	10.25	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	Foreign Exchange Future		154.03250	0.15403	156.19350	0.15619	154.033	12.58	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	Foreign Exchange Future		146.76130	0.14676	149.00700	0.14901	146.761	12.71	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	Foreign Exchange Future		118.34620	0.11835	120.88460	0.12088	118.346	13.32	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	Foreign Exchange Future		115.17300	0.11517	117.74080	0.11774	115.173	13.39	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	Foreign Exchange Future		97.44560	0.09745	100.14800	0.10015	97.446	13.90	0.00	0	7,100.00
€ / R	On 12/06/2015			Foreign Exchange Future		14.40910	14.40910	14.40300	14.40300		11.17	0.00	0	6,225.00
€ / R	On 14/09/2015			Foreign Exchange Future		14.66630	14.66630	14.66050	14.66050		11.83	0.00	0	110.00
€ / R	On 11/12/2015			Foreign Exchange Future		14.92440	14.92440	14.91850	14.91850		12.35	0.00	0	0.00
€ / R	On 11/12/2015	13.90	Put	Foreign Exchange Future		266.21960	0.26622	265.27850	0.26528	266.220	10.78	0.00	0	5,795.00
€ / R	On 11/12/2015	16.50	Call	Foreign Exchange Future		411.29320	0.41129	412.11410	0.41211	411.293	15.26	0.00	0	5,795.00
AIR03/R157	On 09/03/2016			Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014			Index Future		528.23900	528.23900	527.14000	527.14000			0.00	0	0.00
AL12	On 05/02/2015			Index Future		536.41200	536.41200	535.29700	535.29700			0.00	0	0.00
AL12	On 07/05/2015			Index Future		545.55900	545.55900	544.42900	544.42900			0.00	0	0.00
AL37	On 06/11/2014			Index Future		441.94700	441.94700	441.43900	441.43900			0.00	0	3.00
AL37	On 05/02/2015			Index Future		448.78400	448.78400	448.27000	448.27000			4,487,840.00	1	112.00
AL37	On 07/05/2015			Index Future		456.43700	456.43700	455.91700	455.91700			0.00	0	0.00
AL7T	On 06/11/2014			Index Future		523.75800	523.75800	523.09000	523.09000			0.00	0	4.00
AL7T	On 05/02/2015			Index Future		531.86200	531.86200	531.18500	531.18500			0.00	0	0.00
AL7T	On 07/05/2015			Index Future		540.93100	540.93100	540.24600	540.24600			0.00	0	0.00
ALBI	On 06/11/2014			Index Future		477.37600	477.37600	476.62400	476.62400			0.00	0	379.00
ALBI	On 05/02/2015			Index Future		484.76200	484.76200	483.99900	483.99900			0.00	0	265.00
ALBI	On 07/05/2015			Index Future		493.02800	493.02800	492.25500	492.25500			0.00	0	0.00
ALBI	On 06/08/2015			Index Future		502.07300	502.07300	501.28900	501.28900			0.00	0	0.00
AU\$ / R	On 12/12/2014			Foreign Exchange Future		9.69450	9.69450	9.64790	9.64790		7.06	436,252.50	45	12,269.00
AU\$ / R	On 12/12/2014	9.45	Put	Foreign Exchange Future		25.66430	0.02566	36.52580	0.03653	25.664	7.99	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	161.46240		0.16146		200.71640	0.20072	161.462	7.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	14.28110		0.01428		12.84530	0.01285	14.281	8.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.86530		0.00087		0.96390	0.00096	0.865	11.94	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.73630		0.00074		0.83010	0.00083	0.736	12.19	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.78700		9.78700		9.73940	9.73940		8.77	17,616,600.00	1,800	6,326.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.87640		9.87640		9.82700	9.82700		10.02	0.00	0	3,500.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.97790		9.97790		9.92860	9.92860		10.77	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.79300		9.79300		9.77800	9.77800		8.33	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.92880		9.92880		9.91290	9.91290		9.44	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			3.51880		3.51880		-4.12490	-4.12490			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			726.58650		726.58650		738.64420	738.64420			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			824.64300		824.64300		836.61170	836.61170			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			285.41140		285.41140		-291.15470	-291.15470			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			633.39580		633.39580		645.95330	645.95330			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.56290		11.56290		11.56220	11.56220		10.09	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.76480		11.76480		11.76380	11.76380		11.01	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78070		1.78070		1.78320	1.78320		9.68	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.79740		1.79740		1.79990	1.79990		10.55	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.05125		123.05125		123.02987	123.02987			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.97040		124.97040		124.94958	124.94958			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.59854		125.59854		125.57992	125.57992			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.35776		84.85333		9.38076	84.67707			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.44468		86.16611		9.46832	85.98781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/05/2015	Bond Future		9.51355	83.84631		9.53767	83.66677			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.56958	85.40282		9.59423	85.22145			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		475.48400	475.48400		474.79500	474.79500			271,025,880.00	57	372.00
GOVI	On 05/02/2015	GOVI		482.84000	482.84000		482.14200	482.14200			144,852,000.00	30	78.00
GOVI	On 07/05/2015	GOVI		491.07300	491.07300		490.36600	490.36600			122,768,250.00	25	25.00
GOVI	On 06/08/2015	GOVI		500.08300	500.08300		499.36600	499.36600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.91114	117.91114		117.89383	117.89383			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.59310	118.59310		118.57641	118.57641			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.63030	120.63030		120.61580	120.61580			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		124.16163	124.16163		124.14246	124.14246			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.79669	124.79669		124.77816	124.77816			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		126.94043	126.94043		126.92412	126.92412			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.63488	123.63488		123.61498	123.61498			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.56302	125.56302		125.54385	125.54385			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		126.34238	126.34238		126.32535	126.32535			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		132.21020	132.21020		132.18885	132.18885			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.82408	132.82408		132.80327	132.80327			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		135.10560	135.10560		135.08694	135.08694			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		220.98200	220.98200		220.73800	220.73800			364,620,300.00	165	926.00
IGOV	On 05/02/2015	Index Future		224.42900	224.42900		224.18100	224.18100			190,764,650.00	85	168.00
IGOV	On 07/05/2015	Index Future		228.28300	228.28300		228.03200	228.03200			182,626,400.00	80	80.00
IGOV	On 06/08/2015	Index Future		232.49700	232.49700		232.24300	232.24300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		598.97400	598.97400		598.31900	598.31900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		608.40400	608.40400		607.74100	607.74100			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		619.06900	619.06900		618.39800	618.39800			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.29664	145.29664		145.28465	145.28465			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.16000	93.84000		6.16000	93.84000			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
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.18000		93.82000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.25000		93.75000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.29000		93.71000		6.29000	93.71000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future			6.38000		93.62000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.52000		93.48000		6.54000	93.46000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.65000		93.35000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.81000		93.19000		6.82000	93.18000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.92000		93.08000		6.94000	93.06000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.04000		92.96000		7.06000	92.94000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.17000		92.83000		7.19000	92.81000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12130		0.12130		0.12070	0.12070		11.17	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06530		0.06530		0.06550	0.06550		14.99	0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.27650		1.27650		1.27470	1.27470			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.27720		1.27720		1.27540	1.27540			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			7.88528		124.24624		7.90736	124.05314		7.05	6,212,312.00	50	43,213.00
R186	On 06/11/2014	Bond Future	7.70	Call	61.84000		0.06184		56.47000	0.05647	61.840	6.94	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	223.41000		0.22341		197.91000	0.19791	223.410	6.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,161.38000		1.16138		1,040.80000	1.04080	1,161.380	7.05	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,558.02000		3.55802		3,367.16000	3.36716	3,558.020	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1.35000		0.00135		3.59000	0.00359	1.350	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	0.05000		0.00005		0.19000	0.00019	0.050	7.34	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	0.01000		0.00001		0.06000	0.00006	0.010	7.37	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.01000		0.00001		0.03000	0.00003	0.010	7.39	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			7.94173		120.87301		7.96449	120.67792		7.48	362,619.03	3	4,186.00
R186	On 05/02/2015	Bond Future	9.00	Put	71.91000		0.07191		81.29000	0.08129	71.910	7.97	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.97890		122.93585		8.00217	122.74007		7.74	0.00	0	0.00
R186	On 06/08/2015	Bond Future			7.99834		119.91362		8.02219	119.71639			0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.24089		290.24089		290.19976	290.19976			0.00	0	908.00
R197	On 05/02/2015	Bond Future			288.75067		288.75067		288.71111	288.71111			0.00	0	0.00
R197	On 07/05/2015	Bond Future			293.71061		293.71061		293.67648	293.67648			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

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		On 22/12/2014	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206		On 22/12/2014	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202		On 06/11/2014	Bond Future	235.14086	235.14086	234.08485	234.08485				0.00	0	48,833.00
R202		On 05/02/2015	Bond Future	235.61232	235.61232	234.54185	234.54185				0.00	0	1,520.00
R202		On 07/05/2015	Bond Future	239.65891	239.65891	238.57476	238.57476				0.00	0	0.00
R202		On 07/12/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023		On 06/11/2014	Bond Future	7.65574	102.09534	7.67800	101.96000			5.80	408,381,360.00	4,000	9,643.00
R2023		On 05/02/2015	Bond Future	7.71756	103.67489	7.74066	103.53821			5.82	0.00	0	0.00
R2023		On 07/05/2015	Bond Future	7.75050	101.51687	7.77421	101.38005			6.26	0.00	0	0.00
R2023		On 06/08/2015	Bond Future	7.76196	103.40061	7.78640	103.26306			6.41	0.00	0	0.00
R2023	9.07	On 06/08/2015	Bond Future	Put 345.05000	0.34505	362.97000	0.36297		345.050	6.79	0.00	0	911.00
R2023		On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203		On 06/11/2014	Bond Future	6.72075	105.18221	6.75327	105.09730			2.00	0.00	0	11,231.00
R203	6.84	On 06/11/2014	Bond Future	Call 336.15000	0.33615	273.32000	0.27332		336.150	1.98	0.00	0	45.00
R203	6.98	On 06/11/2014	Bond Future	Call 676.16000	0.67616	594.39000	0.59439		676.160	2.00	0.00	0	14.00
R203		On 05/02/2015	Bond Future	6.77717	106.80955	6.81291	106.72410			1.96	0.00	0	2,093.00
R203	7.69	On 05/02/2015	Bond Future	Call 2,167.88000	2.16788	2,085.57000	2.08557		2,167.880	2.07	0.00	0	55.00
R203		On 07/05/2015	Bond Future	6.76057	104.46282	6.79947	104.37813			1.99	0.00	0	0.00
R203		On 06/08/2015	Bond Future	6.66469	106.40165	6.70771	106.31727				0.00	0	0.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157		On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2030		On 06/11/2014	Bond Future	8.32540	99.43989	8.35755	99.17119				4,971,994.50	50	4,191.00
R2030		On 05/02/2015	Bond Future	8.38451	96.97154	8.41757	96.69947				0.00	0	470.00
R2030		On 07/05/2015	Bond Future	8.42950	98.62755	8.46332	98.35296				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 06/11/2014	Bond Future	8.47063	98.94787	8.49000	8.49000				0.00	0	0.00
R2032		On 05/02/2015	Bond Future	8.53236	100.47876	8.49000	8.49000				200,957.52	2	2.00
R2032		On 07/05/2015	Bond Future	8.57773	98.03597	8.49000	8.49000				0.00	0	0.00
R2032		On 06/08/2015	Bond Future	8.60940	99.85614	8.49000	8.49000				0.00	0	0.00
R2032		On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2037		On 06/11/2014	Bond Future	8.57526	101.61528	8.59730	101.39963				0.00	0	10,025.00
R2037		On 05/02/2015	Bond Future	8.63299	98.93018	8.65558	98.71199				0.00	0	3,820.00
R2037		On 07/05/2015	Bond Future	8.67825	100.61978	8.70125	100.39998				0.00	0	0.00
R2037		On 06/08/2015	Bond Future	8.71217	98.22675	8.73563	98.00464				0.00	0	0.00
R2037		On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204		On 06/11/2014	Bond Future	7.03070	106.52185	7.06816	106.38746			2.92	0.00	0	9,979.00
R204	7.99	On 06/11/2014	Bond Future	Put 0.00000	0.00000	0.00000	0.00000		0.000	3.14	0.00	0	1,270.00
R204		On 05/02/2015	Bond Future	7.08944	104.13526	7.12950	103.99961			3.00	728,946.82	7	1,988.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/05/2015	Bond Future			7.10591		105.91227		7.14848	105.77655		3.04	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.07775		103.83654		7.12332	103.70023		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	137.67000		0.13767		152.09000	0.15209	137.670	3.36	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.66009		103.37721		8.68708	103.09004			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.71598		100.59424		8.74366	100.30330			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.76014		102.31226		8.78836	102.01850			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.79372		99.82536		8.82251	99.52811			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.65018		102.80336		8.67721	102.50741			0.00	0	28,143.00
R2048	On 05/02/2015	Bond Future			8.70718		104.39389		8.73490	104.09411			0.00	0	4,597.00
R2048	On 07/05/2015	Bond Future			8.74737		101.74161		8.77562	101.43879			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.77661		103.62980		8.80541	103.32326			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.27064		102.24188		7.29794	102.12593		3.90	0.00	0	36,349.00
R207	On 05/02/2015	Bond Future			7.33100		100.18269		7.35977	100.06576		3.89	0.00	0	3,127.00
R207	On 07/05/2015	Bond Future			7.36172		101.89286		7.39178	101.77605		3.99	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,023.76000		2.02376		1,946.85000	1.94685	2,023.760	4.05	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.35892		100.13820		7.39051	100.02107		4.18	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,653.59000		1.65359		1,592.73000	1.59273	1,653.590	4.17	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.44573		97.28298		7.46800	97.17386		4.81	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.50666		98.78812		7.52991	98.67805		4.72	395,152.48	4	4.00
R208	On 07/05/2015	Bond Future			7.53819		97.07212		7.56221	96.96221		5.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.54289		98.87377		7.56782	98.76355		5.14	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	251.74000		0.25174		265.52000	0.26552	251.740	5.46	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.49495		78.74342		8.51688	78.56576		11.06	0.00	0	28,283.00
R209	On 06/11/2014	Bond Future	8.50	Call	528.94000		0.52894		472.82000	0.47282	528.940	10.93	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.75	Call	2,058.59000		2.05859		1,903.41000	1.90341	2,058.590	11.06	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,564.30000		3.56430		3,388.36000	3.38836	3,564.300	11.24	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,939.84000		3.93984		3,762.95000	3.76295	3,939.840	11.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,312.87000		4.31287		4,135.54000	4.13554	4,312.870	11.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.00000		0.00000		0.01000	0.00001	0.000	11.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.75	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.82	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.98	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.98	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.54914		79.96163		8.57158	79.78188		11.32	79,961.63	1	547.00
R209	On 07/05/2015	Bond Future			8.58884		78.17659		8.61167	77.99536		12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.61650		79.62786		8.63974	79.44469		12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	669.64000		0.66964		698.37000	0.69837	669.640	13.38	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.49874		173.49874		173.47269	173.47269			0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.20450		176.20450		176.17940	176.17940			0.00	0	0.00
R210	On 07/05/2015	Bond Future			177.14315		177.14315		177.12131	177.12131			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.69279		132.69279		132.68334	132.68334			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.15627		133.15627		133.14766	133.14766			0.00	0	0.00
R211	On 07/05/2015	Bond Future			135.44384		135.44384		135.43786	135.43786			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			138.00116		138.00116		137.98287	137.98287			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.39066		138.39066		138.37313	138.37313			0.00	0	0.00
R212	On 07/05/2015	Bond Future			140.76819		140.76819		140.75321	140.75321			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.35545		89.42461		8.38760	89.16613		9.53	0.00	0	28,655.00
R213	On 05/02/2015	Bond Future			8.41510		90.80817		8.44814	90.54629		9.74	181,616.34	2	2.00
R213	On 07/05/2015	Bond Future			8.45523		88.81067		8.48898	88.54621		10.56	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.48218		90.45868		8.51670	90.19093			0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.59506		79.56627		8.61703	79.37966		11.58	0.00	0	6,069.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.20	Call	4,883.54000	4.88354	4,697.11000	4.69711	4,883.540	12.02	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.55	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.65067	80.79724	8.67316	80.60839		11.86	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.68953	78.88233	8.71239	78.69193		12.92	0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.71739	80.34618	8.74065	80.15371			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			20,772.04000	20,772.04000	20,788.17000	20,788.17000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.92770	4.92770	4.89900	4.89900		5.80	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.90620	4.90620	4.87730	4.87730		6.56	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future			1.66480	1.66480	1.68830	1.68830		15.78	0.00	0	13.00

Total for Derivatives : **2,319,778,916.74** **295,104** **3 748 213.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.64932		100.59504			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.83500	101.27093	6.85500	106.08026			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.83307		100.77144			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.21500	104.87806	8.25000	104.67827			0.00	0	622,600,000.00
AA06	On 15/04/2021	Spot Bond			0.00000	100.39418		100.33209			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			8.91000	103.28467	8.93000	103.11222			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000	101.55364		101.48818			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	101.65360		101.58751			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.08000	101.12266	9.11500	100.93482			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.95500	101.27123	6.97500	101.20698			2,086,500,000,000.00	300,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.55828		100.49702			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.51500	103.90047	8.54500	103.76177			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond			2.31000	276.37111	2.31000	276.17996			2,273,040,000,000.00	984,000,000	502,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	101.89784		101.84382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.54444			101.48737			0.00	1,400,000,000	740,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.98717			100.92510			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.02549			100.96095			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.05088			100.98470			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.52526			100.41861			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.25806			100.20006			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.93589			99.87610			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	91.72823		100.00000	91.05043			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	172.11704		2.05000	172.00147			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.49124		2.76000	164.37147			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.35108		2.17000	175.23181			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.88073		1.82000	184.76006			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.71125	78.61894		7.74125	78.49995			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.71125	78.61894		7.74125	78.49995			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.85899			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.49182			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.02500	103.41957		7.02500	103.36044			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64477			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14500	107.04235		7.14500	106.98009			0.00	0	30,000,000.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32502			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000	94.45941		2.68000	107.87153			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.48893		2.49000	159.22747			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	117.57674		2.39000	214.37081			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.28000	92.19878		9.28000	92.54249			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.02075			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.26500			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		108.73268		9.63000	108.67638			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.30500		112.43163		9.30500	112.34784			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.63500		91.49087		8.63500	91.42714			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.40000		111.71183		9.40000	111.62775			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.10319			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.89500		107.03932		7.89500	106.97065			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.64000		104.47232		8.64000	104.39951			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.80500		100.78651		6.80500	100.70459			0.00	0	10,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.68000		101.37440		8.68000	101.30382			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.50000		96.35124		9.50000	96.27715			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.80000		103.20279		7.80000	103.13736			0.00	0	630,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		221.17823		2.12000	280.04330			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000		128.11515		1.34000	130.89241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	2.06000	130.75989		2.06000	133.29702			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00495		100.00000	0.00490			1,638,143,400,000.00	16,381,434	16,381,434.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	61.21871		100.00000	60.77487			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.30500	103.55200		11.30500	103.45767			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.99315			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.12389		100.00000	6.07901			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.04220			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.73803			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	36.50123		100.00000	36.23370			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.94410			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.09950		11.00000	66.04282			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.36079		100.00000	23.18957			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	100.94039			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02796			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90132			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92772			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93933			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.11820			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.11820			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.13040			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.13040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.10598			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.25627			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98675			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78157			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91191			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.93806			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.94857			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.92748			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.88021			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.08000	104.94098		9.08000	104.86336			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.09077			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.75135			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	86.15925			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	168.21614			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	168.23562			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.90123			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.90712			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.31227			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.90638			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.68567			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.60929			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60108			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.23933			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.90442			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.04992			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80318			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78518			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82012			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88561			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84860			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80635			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.81800			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.22006		10.23000	101.13639			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.82946			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.81165			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	118.64409			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.19000		105.87880		9.19000	105.80084			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88237			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		116.82401		1.75000	116.80713			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.00482			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81888			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86215			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.88825			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.83604			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12186			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.60150			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82663			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96816			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.88303			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86381			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.90854			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.92226			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28258			0.00	0	100,000,000.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.53331			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.92552			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.92552			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97164			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97743			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.01155			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97164			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.15823			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.94348			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.92997			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.25403			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.13057			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80781			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.40398			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82768			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.13964			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.86215			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81617			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81513			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.89175			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.80570			0.00	0	30,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.82692			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.17780	100.00000	16.06051				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.92784	100.00000	15.77750				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.43818			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.58277			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.67909			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.22952			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.25177			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28138			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.21990			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.68000	98.78182	7.68000	98.72048				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.28118			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.51000	101.39462		8.51000	101.32462			0.00	0	2,910,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000	113.25961		9.40000	113.17389			0.00	0	19,600,000.00
AIR03	On 09/03/2016	Spot Bond	7.25000	106.18769		7.25000	106.12504			0.00	0	214,260,000.00
AIR04	On 29/05/2024	Spot Bond	9.02000	105.41290		9.02000	105.33711			0.00	0	10,400,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.79889		100.00000	11.72029			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.78000	106.01978		9.78000	105.93729			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	163.62736		2.74000	163.50830			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20588			0.00	0	30,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98416			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.02865			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76271			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.06792			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92646			0.00	0	20,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81315			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80142			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.83604			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94523			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.26579			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.63500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14558			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000	130.36348		2.64000	296.15165			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	92.67413			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.89933			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.42115			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35423			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	22.54770		100.00000	22.12319			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.98574			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76281			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75234			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68585			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.66000	104.58667		8.66000	104.51361			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56108			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06054			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.36031			0.00	0	100,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.73051			0.00	0	20,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.44547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.21000	105.53212		9.21000	105.45426			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.38500	104.72436		7.38500	104.66179			0.00	0	30,400,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	32.21758		100.00000	31.79441			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.69889			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.49500	104.51876		8.49500	104.44712			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.96705	102.84878		10.96705	102.25747			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.01312	101.34389		11.01312	101.20324			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.04072	101.30503		11.04072	101.17688			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.93229			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.07151	101.34999		11.07151	101.13290			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.64125	101.44082		11.64125	101.35350			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95319			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95319			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95326			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.21705	100.78068		11.21705	100.76593			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.16682	102.07367		11.16682	101.21342			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.01312	101.34389		11.01312	101.20324			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.04206	101.78611		11.04206	101.39622			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.19932	97.41781		10.19932	101.05320			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90728			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89290			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89290			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		10.82143	100.25185		10.82143	100.47178			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.27000	100.60719		11.27000	100.51608			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86829			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.19500	74.57000		11.19500	98.46850			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82804			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	89.92458		9.28000	100.77580			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88060			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.06000	71.37361		11.06000	100.80197			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85598			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.87649			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.87649			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84612			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89031			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89031			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84777			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86143			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.89041			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65659			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.70266			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.96705	103.08650		13.96705	102.49238			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.11095	101.85394		15.11095	101.74075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		13.97762	101.76371		13.97762	101.49567			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.14175			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.14175			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.14175			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.18231			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99927			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	22.39263		100.00000	22.26542			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.29663		100.00000	20.14948			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.47221		100.00000	18.33828			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.40260		100.00000	11.31993			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.40260		100.00000	11.31993			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.78629		100.00000	13.68634			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.94558		100.00000	11.85898			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25691			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19462			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44205			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46799			0.00	0	400,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.77132		100.00000	7.71436			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.77132		100.00000	7.71436			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond		100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond		100.00000	81.83857		100.00000	81.29176		18,000,000,000,000.00	180,000,000	60,000,000.00	
BD0202	On 31/12/2018	Spot Bond		2.02000	104.56997		2.02000	180.94386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	7.92000	98.59750		7.92000	157.51416			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.92000	99.90889		7.92000	157.81966			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30500	98.86802		8.30500	98.80174			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.18992			0.00	10,000,000,000	5,000,000,000.00
BEER02	On 28/03/2018	Spot Bond	7.66000	99.12254		7.66000	99.06081			0.00	0	105,600,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16987			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20676			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21080			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22425			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23769			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27499			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.64331		100.00000	21.48640			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01817			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01908			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01947			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01960			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02114			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02319			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.17597		100.00000	21.02245			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.17597		100.00000	21.02245			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92905			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99773			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01645			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04500	102.77088		8.04500	102.70372			418,340,000,000.00	52,000,000	91,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07259			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17222			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.13534		100.00000	15.02441			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.13534		100.00000	15.02441			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.07286			0.00	0	20,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.63981			0.00	0	5,000,000.00
BID06	On 30/06/2019	Spot Bond		8.37000	68.38186		8.37000	104.79727			0.00	0	2,210,400,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.25861			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.52094			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.80124			0.00	180,000,000	60,000,000.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29705			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.50021			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.28767			0.00	0	10,000,000.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35136			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.46710			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.94850			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.73622			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	61.16047		100.00000	60.71220			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.09562			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09839			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.46081			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond		100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	96.86028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.23352			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.57327			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.47040			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.85082		100.00000	26.65614			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92464			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.58293			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.28500	99.98004		7.28500	99.96010			1,311,300,000,000.00	180,000,000	60,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.19500	108.80539		9.19500	108.72524			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.61753			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.09500	101.88298		9.09500	101.80914			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.26000	98.96521		12.26000	98.86767			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.91788			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.22000	104.00157		11.22000	103.90906			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.68383			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.08500	105.11693		9.08500	105.04082			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.45960			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.66000	99.96622		11.66000	99.87390			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60254			0.00	400,000,000	200,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.34484			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.76506			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.96000	93.85555		9.96000	98.02448			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.77000	120.62299		9.77000	120.52872			0.00	0	1,642,538,800.00
CCT02	On 12/06/2024	Spot Bond	9.60000	117.00942		9.60000	116.91951			0.00	0	25,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		8.93000	116.36140		8.93000	116.27719			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.66407			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.39500	101.99828		11.39500	101.90465			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.97502			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.69400			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.71147			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27520			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98749			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18558			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.39184			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.46100			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76538			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.79435			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.82788			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.66753			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.64011			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.78503			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.85711			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.90134			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.69625			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.40687		10.11000	103.32376			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52802			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.03650		2.76000	120.94852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	118.13754	3.14000	120.85499				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.43955	8.25000	101.37161				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.76000	128.90818	2.76000	122.96884				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.13083	2.40000	120.32302				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.25336				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.50000	100.42576	8.50000	100.35688				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23471				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23931				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.55000	100.49439	8.55000	100.42507				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.55000	100.49439	8.55000	100.42507				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.60000	103.62239	8.60000	103.55090				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.92246				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.01323				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.38488				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.38488				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.62725				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.93475				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.40122				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48695				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.77868	9.35000	101.70289				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.77868	9.35000	101.70289				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.40057				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.40422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09256			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91490			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.98949			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99342			0.00	1,255,000,000	1,255,000,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91490			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91490			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96325			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.74996			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33578			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85929			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85929			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85929			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23156			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.99000	103.34887		8.99000	103.27358			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.92526			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04390			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24078			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23580			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28751			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.47916			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.67441			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47427			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.01068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.21729				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.06549				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.85635				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82558				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.18785				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.82270				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11359				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88100				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.34902				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77374				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87155				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64988				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98264				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77389				0.00	0	200,000,000.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77389				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76550				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.87061				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.32497				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.95430				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.36819				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.82706				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	126.04475				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	123.57426				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.87316				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	10.56000	97.52969	10.56000	98.96307	0.00	0	0.00				
CLN315	On 20/03/2023	Spot Bond	11.08000	95.37614	11.08000	95.66366	0.00	0	0.00				
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73250	0.00	0	0.00				
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.98413	0.00	0	0.00				
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.83070	0.00	0	0.00				
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15194	0.00	0	0.00				
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	30,000,000.00				
CLN321	On 30/04/2018	Spot Bond	8.80500	102.23182	8.80500	100.00000	0.00	0	0.00				
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.86737	0.00	0	0.00				
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15342	0.00	0	0.00				
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	119.80866	0.00	0	0.00				
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.90598	0.00	0	0.00				
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.92162	0.00	0	0.00				
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.98204	0.00	0	0.00				
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.94364	0.00	0	0.00				
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30187	0.00	0	0.00				
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30187	0.00	0	0.00				
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.38905	0.00	0	0.00				
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.02807	0.00	0	0.00				
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73250	0.00	0	0.00				
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.57700	0.00	0	0.00				
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.57700	0.00	0	0.00				
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06659	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.13474				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73663				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29399				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.07002				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.82737				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.95289				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06595				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.74260				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71599				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.01297				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.34365				0.00	6,000,000,000	3,000,000,000.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.26044				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	100.02153				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14820				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.79212				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.84373	10.55000	101.11380				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.74000	105.73493	9.74000	106.02762				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.86011				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.84121				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.88000	107.14484	11.88000	107.49407				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.83466				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.91000	107.36230	11.91000	107.19367				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.34000	106.90439	10.34000	106.75805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.83466			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.09156			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.04444			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.96435			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.98204			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76304			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.26000	104.11724		9.26000	103.98715			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89332			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.95601			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.25748		10.55000	101.17125			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	101.31005		11.00000	98.56637			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.20143			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.97164			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18706			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.67000	103.53920		11.67000	103.37712			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.06315			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	107.39645			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.92476			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.84515			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		100.00000	29.19017		100.00000	28.77052			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14560			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	87.21360			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.15404			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.56939		7.01000	40.16607			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	166.51156			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		8.30500	98.86802		8.30500	142.08063			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.92000	35.78602		7.92000	157.51416			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.92000	36.21452		7.92000	157.81966			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.22245			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.16450			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48234			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48234			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.93299			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87387			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88554			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47670			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88303			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15194			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.80572			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.84648			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.84126			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.84648			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.60733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.38081				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.68940	8.87000	104.85706				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.44500	105.38704	8.44500	105.31562				0.00	0	775,400,000.00
COJ05	On 05/06/2023	Spot Bond	9.90000	118.14219	9.90000	118.04866				0.00	0	20,041,700,000.00
COJ06	On 09/12/2015	Spot Bond	8.18500	107.03652	8.18500	106.96617				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.47000	107.37146	9.47000	107.28916				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52000	108.16332	9.52000	108.08089				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.87000	96.48339	9.87000	96.40680				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.65000	97.67513	10.65000	97.59164				31,950,000,000.00	3,000,000	3,000,000.00
COT03	On 05/06/2028	Spot Bond	10.65000	95.43978	10.65000	95.35865				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.36663				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.38309				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27319				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.30771				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.37770				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.81154				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.27945				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.78000	102.27409	10.78000	104.81941				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.74531	100.00000	12.65189				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.33854	100.00000	4.29759				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.83212	100.00000	12.71099				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.06559				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.77000	99.33812	7.77000	98.26580				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22588			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17348			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01960			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	96.80689		100.00000	96.06791			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09718			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49246			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.74467			0.00	800,000,000	500,000,000.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.04667			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.66301			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	97.49791			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13267			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.24479			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.27235			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98726			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84754			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.46000	106.23292		8.46000	106.16080			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.35000	117.20568		7.35000	117.13635			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.22500	107.38336		8.28000	107.07425		13,222,098,750,000.00	1,607,550,000	2,548,700,000.00	
DV23	On 27/02/2023	Spot Bond	8.90000	108.19040		8.92000	107.99303		12,421,374,000,000.00	1,395,660,000	4,595,440,000.00	
DV24	On 18/02/2024	Spot Bond	8.97000	106.47632		8.97000	106.40019			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.33000	108.09619		9.33000	108.01586			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.95869			0.00	0	30,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.87726			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59335			0.00	0	100,000,000.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.84868			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.51668			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82870			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62713			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.75000	129.67309		7.75000	129.59273			0.00	0	2,005,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.57691			0.00	100,000,000	100,000,000.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.20000	102.86714		0.20000	136.45703			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.06000	122.88801		2.06000	122.80550			0.00	0	527,000,000.00
EL29	On 19/11/2029	Spot Bond		2.07000	111.47051		2.07000	111.39567			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.09000	111.21529		2.09000	111.14047			0.00	0	10,300,000,000.00
EL31	On 02/06/2031	Spot Bond		2.16000	103.10752		2.16000	103.03747			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.36000	108.01474		9.36000	107.93421			0.00	0	59,315,000.00
EMM02	On 11/03/2021	Spot Bond		9.21000	108.68728		9.21000	108.60621			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.70000	102.11474		9.70000	102.03591			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.95500	98.36812		9.95500	100.72822			0.00	0	600,000,000.00
EMM05	On 17/04/2029	Spot Bond		10.10500	104.73354		10.10500	103.07042			0.00	0	5,833,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56115			0.00	0	30,000,000.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.34623			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.00832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89541			0.00	180,000,000	60,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32765			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37068			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.64601		100.00000	60.07356			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	100.26579		100.00000	99.47213			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	83.90692		100.00000	83.37020			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.70038		3.00000	133.60015			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16500	105.43843		11.16500	105.34508			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.89414			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.84163			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75322			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.64000	97.76164		9.64000	97.68581			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.55545			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.41552			0.00	20,000,000	10,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.74644			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61494			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.71587			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92749			0.00	184,540,000	106,270,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.46995			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53035			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.45787			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.50821			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.47373				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.45352				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	101.91786	7.05000	101.85968				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.56500	105.39820	7.60000	105.22543			9,055,153,700,000.00	1,196,980,000	6,013,165,400.00	
ES23	On 25/01/2023	Spot Bond	8.26000	112.95989	8.28000	112.75992			669,060,000,000.00	81,000,000	6,563,025,500.00	
ES26	On 02/04/2026	Spot Bond	8.60000	95.29336	8.62000	95.08893			38,701,548,000,000.00	4,500,180,000	9,082,990,000.00	
ES33	On 15/09/2033	Spot Bond	9.35000	84.74163	9.37000	84.52395			44,662,706,000,000.00	4,776,760,000	35,189,430,000.00	
ES42	On 25/04/2042	Spot Bond	9.47000	90.76876	9.47000	90.69957			4,654,505,000,000.00	491,500,000	22,709,200,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.56314				1,600,000,000	400,000,000.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.61284				0.00	0	20,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.43238				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.29078				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.75322				0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.12359				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96575				0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.44563				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.28633	100.00000	10.22082				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.01078	100.00000	9.94729				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.97266				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.47317				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.08490				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.15966				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.06000	101.22228	9.06000	101.14879				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.96559				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96552				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.08850				0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	104.56440				0.00	100,000,000	740,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.35633				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.37879				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.96000	104.46265	9.96000	104.29797				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.86000	108.11096	10.86000	108.01728				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.98569				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.06000	132.49759	2.06000	133.29702				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	129.77165	2.15000	279.42896				0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.39000	104.27328	2.39000	110.76443				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.71764	2.47000	159.58654				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	119.43261	2.28000	217.75647				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41500	106.81006	7.41500	106.74563				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80100	63.36509	7.80100	62.71866				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45500	40.57784	9.45500	39.66986				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.28782	9.69000	38.35319				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	75.41322	100.00000	74.94867				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	77.78659	100.00000	77.33081				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.63630				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03862				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90139				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98798				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.28065		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.28065		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97164			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92683			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10324			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95601			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.22550		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	101.01535			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	101.24653			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21034			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	18.28605		100.09221	18.15191			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86946			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.33092			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15439			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.65671			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96677			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97736			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89395			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90911			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18447			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89346			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.56117		13.22500	58.49840			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.84335			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.84439			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.23895			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88199			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500	95.78535		3.62500	99.01909			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91955			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.65982			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73250			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.95387			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.86737			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.84753			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.22732			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.98933			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.71372			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.20382			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.09798			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.13267			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90077			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.11732			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83812			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.90911			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.90911			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92910			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61275			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.64572			0.00	0	30,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82487			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45905			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.95914			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80679			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.41891			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42005			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.30960			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28136			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.30960			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28023			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.92957			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		98.48044		8.75000	102.04339			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.73687			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		12.00936		100.00000	11.89600			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.96351		100.00000	10.86002			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.66419			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.35825		100.00000	1.33724			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.66484			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		9.10926		100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
FRC212	On 07/05/2020	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	100.00000		7.33145		100.00000	100.00000			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	100.00000		0.00000		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
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96990			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96466			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19394			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01800			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.81000	114.47153		3.81000	119.01133			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98154			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99104			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.45000	107.83476		3.45000	121.80105			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43000	105.45075		3.43000	121.95822			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000	102.25731		2.66000	127.20003			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000	101.48154		2.73000	134.38970			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02630			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85906			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97525			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.88996			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.13128			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09125			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93310			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93205			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.15133			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89786			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.10780		100.00000	10.03371			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.47493		100.00000	24.29554			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	58.50916		100.00000	57.96285			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
FRD09U		On 26/06/2017	Spot Bond		100.00000	18.41534	100.00000	18.24151			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond		4.80000	150.64194	4.80000	150.50773			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.70391			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond		0.00000	100.00000	0.00000	101.41382			0.00	2,900,000,000	2,930,000,000.00
FRJ17		On 04/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.34967			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	102.57955			0.00	0	20,000,000.00
FRJ19		On 04/04/2019	Spot Bond		0.00000	100.00000	0.00000	100.57205			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.61655			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.36521			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond		2.11800	82.55342	2.11800	101.43943			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond		2.45000	102.12181	2.45000	133.95152			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.19930			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond		10.38000	100.30678	10.38000	100.22303			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond		10.38000	100.30678	10.38000	100.22303			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	100.02405			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.59000	99.65139	2.59000	108.11258			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.59000	207.68538	2.59000	208.37948			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.56000	108.76606	2.56000	108.68873			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.48467			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond		2.62000	206.80454	2.62000	207.49868			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond		0.00000	100.00000	0.00000	100.05177			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond		2.48000	109.93484	2.48000	109.85740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond		2.65000	107.04819		2.65000	106.97133			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63824			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	49.95300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.54031			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.75500	105.54799		2.75500	105.00900			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.74000	112.84040		2.74000	258.49493			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.79000	110.64237		2.79000	256.68611			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.00000	100.11501		2.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	125.04065		2.66000	269.23087			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.67682		2.16000	279.22456			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	123.06459		2.88000	264.97143			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.15521		2.53000	129.27664			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.08460			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	133.38647		2.06000	129.22125			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24670			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51980			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	99.91892			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.43000	108.12049		2.43000	108.04477			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.35590		104.97509	19.20777			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	23.53607		101.07593	23.36191			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.75476		100.44759	15.63884			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.90559		100.76967	21.74393			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		2.11000	116.51352		2.11000	116.43470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.34000		97.43439		2.34000	111.27197			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.60898			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		97.16769		2.37000	110.96713			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.53123			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.79776		2.36000	348.64549			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.76103			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.41433			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	6.48500		102.00094		6.48500	101.94783			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.53000		101.87195		7.53000	101.80957			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.85500		102.76071		7.85500	102.69511			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.05000		107.81223		8.05000	107.74213			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56000		105.96975		8.56000	105.89736			0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.79000		100.59803		8.79000	100.52673			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36000		92.18233		9.36000	92.11249			0.00	0	10,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.43000		112.74734		9.43000	112.66221			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.74000		100.47964		9.74000	99.09671			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.11000		97.05762		10.11000	96.97962			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.07000		80.90645		10.07000	80.84096			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.74272			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.76922			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.77980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.80620			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.84849			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.88019			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.01742			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.34116			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.41378			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.45302			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.51193			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.56100			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.77687			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59764			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77455			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.84500	101.96393		8.84500	101.89123			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49552			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.07731			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.07889			0.00	0	50,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.08196			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.08577			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.09104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.12663				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.32954				0.00	0	250,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.33133				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.10375				0.00	0	5,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.25747				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.05569				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.55836				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.76009				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.26240				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.66217				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.90731				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.10098				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.53019				0.00	0	110,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.97278				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.94238				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.94164				0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.45199				0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.28121				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23395			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.43098		101.24980		7.43098	97.47481			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	100.24433			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.43114		100.81630		8.43114	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	100.25766			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.88140		100.83319		8.88140	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	100.27394			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	100.30283			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37235			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38515			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.85263			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.87500		104.13087		8.87500	104.05718			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97500		110.54457		7.97500	110.47412			11,018,260,000,000.00	1,381,600,000	1,967,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		131.58943		1.96000	283.34744			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.40358		1.97000	289.40682			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33000		101.64582		9.33000	101.57029			3,101,292,000,000.00	332,400,000	4,032,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.27000		102.17892		9.27000	102.10347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		87.29017	100.00000	86.66667				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.79492	100.00000	22.62785				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		57.50755	100.00000	57.09062				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.48186	100.00000	27.28262				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.09951	100.00000	15.98279				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		88.69226	100.00000	88.05875				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		117.75465	1.73000	117.67883				117,640,000,000.00	68,000,000	95,603,532,700.00
I2038	On 31/01/2038	Spot Bond	1.83000		123.99697	1.83000	123.91612				1,127,280,000,000.00	616,000,000	94,704,352,900.00
I2046	On 31/03/2046	Spot Bond	1.89000		123.47082	1.89000	123.38951				200,340,000,000.00	106,000,000	48,504,650,100.00
I2050	On 31/12/2050	Spot Bond	1.93000		132.03481	1.93000	131.94768				5,905,800,000,000.00	3,060,000,000	26,175,995,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30500		102.52797	7.30500	102.46799				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.52738				0.00	16,456,000,000	8,228,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.44059				0.00	14,020,000,000	7,040,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.10000		103.05629	8.10000	102.98850				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.74500		107.87302	7.74500	107.80511				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.92000		102.28473	7.92000	102.21999				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.94593				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.94263				0.00	0	30,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.50000		101.59521	1.50000	130.43779				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		104.84854	2.13000	132.68931				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.79886				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.65328				0.00	1,000,000,000	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
IBL39	On 02/04/2018	Spot Bond	7.86500	103.40659		7.86500	103.34086			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26780			0.00	9,000,000,000	5,040,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.97519			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.66209			0.00	40,000,000	45,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.49000	101.25683		8.49000	101.18785			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.94000	95.26173		8.94000	95.19384		107,280,000,000,000.00		12,000,000,000	8,383,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12182			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.94500	98.84221		7.94500	98.77876			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.99000	102.78348		8.99000	102.68653			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.81533		7.90000	100.75167			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.27000	101.56704		8.27000	101.49996			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.51411			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.51500	103.94712		7.51500	103.88462			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.23000	105.41094		8.23000	105.34167			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.37000	107.55516		9.37000	107.47490			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.62711			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13406			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03585			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.03674			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.03749			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00588		100.00000	0.00584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26412			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.17988			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.61000		99.02997		8.61000	98.96119			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.20758		5.00000	100.16733			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.20758		5.00000	100.16733			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.28305		5.00000	101.24228			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.20372		5.00000	100.16294			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.54854		4.00000	100.51554			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		102.35468		4.00000	100.15244			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.04894		100.00000	32.74036			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.80615		100.00000	32.49983			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.80615		100.00000	32.49983			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.40915		9.20000	105.33103			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.74227			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.74227			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.74649			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.24560		100.00000	8.18518			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.37029			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.68339			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		81.29176		100.00000	80.75221			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.85000		101.21070		8.85000	101.13941			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.34449			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.40414		100.00000	10.32871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		58.50916	100.00000	57.96285				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		9.13437	100.00000	9.01440				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		99.35364	100.00000	98.56092				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		95.80260	100.00000	95.06565				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.98288	6.25000	99.88028				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.86320	6.25000	99.76085				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.74381	6.25000	99.64170				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.62470	6.25000	99.52284				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000		99.37760	6.35000	99.27462				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		98.77038	6.40000	98.66785			19,200,000,000,000.00	3,000,000,000	3,000,000,000.00	
INA504	On 20/01/2015	Spot Bond	6.45000		98.64038	6.45000	98.53733				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.40025	6.45000	98.29770				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.28063	6.45000	98.17832				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.80715				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.96705		102.28958	10.96705	101.85200				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.96705		101.04884	10.96705	100.95496				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.94312				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.49153				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.92556				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.54625	6.50000	100.49326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94560			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.45628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94167			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34284			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.90911			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.91596			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.71043			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70807			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94558			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.45510			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.35231			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33716			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	105.53198			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.82082			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.26788			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.28326			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81288			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.84777			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.15133			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.39945			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.87899			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	102.25841			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	83.71560		100.00000	83.14351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54593			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37764			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38250			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.61000	100.90889		8.61000	100.83880			0.00	0	8,300,000.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62950			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.64415			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.65393			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.32683			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34332			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65316			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.16000	105.26034		9.16000	105.18350			0.00	0	1,019,400,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94075			0.00	3,750,000,000	1,250,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.43500	104.35441		8.43500	104.28298			0.00	0	2,030,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.52162			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.45103			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.82557			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.69733			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95938			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.48500	105.08495		8.48500	105.01339			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59715			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.29795			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000	97.69271		3.22000	126.16064			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	140.02589		3.65000	139.91368			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.69084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.42435			0.00	0	65,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.33532			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.16786			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.76396			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.73000	97.31638		3.73000	98.08716			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.73000	97.23525		3.73000	104.44901			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.25241			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.93615			0.00	0	20,000,000.00
IV08	On 30/04/2018	Spot Bond		10.11000	110.55726		10.11000	110.46693			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17412			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	138.49215		3.75000	138.38005			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond		100.00000	99.18478		100.00000	99.91580			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	98.82375		100.00000	98.03943			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32684			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond		6.25000	99.93155		6.25000	99.98288			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond		100.00000	97.33333		100.00000	100.00000			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond		6.35000	99.46358		6.35000	99.36042			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond		6.35000	99.34325		6.35000	99.24034			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond		6.40000	98.85598		6.40000	98.75327			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.45000	98.72643		6.45000	98.62319			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.45000	98.60601		6.45000	98.50302			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.45000	98.36605		6.45000	98.26356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA507	On 12/02/2015	Spot Bond	100.00000	78.32618	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.76721			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58221			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.36343			0.00	0	100,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49802			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.39420			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.56496			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24870			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37809			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38052			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38538			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36351			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23247			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03863			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.90095			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.56452			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.26586			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.25327			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.60283			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41118			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14065			0.00	80,000,000	40,000,000.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03436			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83832			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.68589			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.68589			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.83000	102.64331		8.83000	104.41823			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.97536		100.00000	12.82954			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.09509		100.00000	9.96250			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.27205			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.03000	102.08746		9.03000	104.07783			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03927			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58480			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.91029			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.71907			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.13493			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.33442			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.28500	104.22371		7.28500	100.26365			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	99.10132		100.00000	98.31895			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.02011			0.00	0	30,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	83.32068		100.00000	82.76273			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06768			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	39.21022		100.00000	38.92595			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.74186			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	95.03851		100.00000	94.31303			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	82.00891		100.00000	81.46820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		86.38872	100.00000	85.81912				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		99.72899	100.00000	98.92473				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		90.58283	100.00000	89.92324				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.00406				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.04026				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.18289				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.42526				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.92757				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.30000		140.97931	8.30000	140.88433				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.96482				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.83059				0.00	0	100,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.91324				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.24540				0.00	1,900,000,000	950,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.79954				0.00	11,500,000,000	11,500,000,000.00
LBK08	On 30/10/2019	Spot Bond	100.00000		13.71912	100.00000	2.22642			8,150,000,000,000,000.00	81,500,000,000	32,500,000,000.00	
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.99990				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52500		99.61392	8.52500	99.54615				0.00	0	2,460,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.59500		75.02315	8.59500	97.79629				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.12000		102.19088	9.12000	102.11661				0.00	0	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.40902				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80500		105.07819	9.80500	104.99578				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.53334				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.48856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.58253			0.00	0	12,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.69492			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.53927			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.33774			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.78997			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38373			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.32352			0.00	0	20,000,000,000.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.07803			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.08589			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	98.64865		100.00000	99.45504			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85598			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.43051			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02182			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.53534			0.00	0	20,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87634			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.24150			0.00	0	160,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.43282			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.53194			0.00	0	20,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29031			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.88973			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.87483			0.00	0	20,000,000.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.87186			0.00	0	20,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		97.35450	100.00000		98.27242			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		36.32266	100.00000		36.05644			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		88.13559	100.00000		87.50000			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		16.94278	100.00000		16.72024			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.78770	100.00000		19.34546			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.91636	100.00000		19.47125			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.49000		102.42397		8.49000	102.35380			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.51000		101.89385		8.51000	101.82389			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.04139			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97275			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.35335			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50557			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.31378			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.42195			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68000		102.27005		7.68000	102.20655			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.48000		106.01846		8.48000	105.94671			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.28500		107.00118		9.28500	106.92204			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.31000		103.87081		6.31000	103.81736			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.77448			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80093			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.29000		104.81037		9.29000	104.88427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.45500	101.99487		7.45500	101.93302			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.34472			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.60500	104.14051		8.60500	104.06862			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.92636			0.00	0	7,500,000.00
MMIG02	On 17/03/2026	Spot Bond	9.16000	107.59662		9.16000	105.50245			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.32205		100.00000	15.20975			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.60110			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.30500	104.01519		8.30500	103.94584			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40500	104.15120		7.40500	104.08948			0.00	0	979,100,000.00
MTN04	On 13/07/2017	Spot Bond	8.29500	107.43472		8.29500	107.36356			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.41191		100.89771	7.35774			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.50755		100.61875	7.45282			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.57412			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.58461			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.71265			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.86178			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.71844		100.00000	0.71323			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.71844		100.00000	0.71323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.73500	101.05976		8.73500	100.98934			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.79985		7.59000	100.73865			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.81000	104.35128		8.81000	104.27796			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.61000	104.86589		8.61000	104.79265			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43413			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.07000	105.29843		9.07000	105.22105			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.60375			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.97000	104.87280		8.97000	104.74647			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.47093			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.66937			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31849			0.00	0	50,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.35264			0.00	0	20,000,000.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74054			0.00	0	20,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68696			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.73383			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00500	104.33493		7.00500	104.27542			0.00	0	731,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.19554			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.31000	113.79396		8.31000	113.71720			0.00	0	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.47500	36.98887		10.47500	36.95860			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.20500	101.49421		7.20500	101.43606			210,386,000,000.00	29,200,000	944,600,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46521			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.24855			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.71000	103.17603		7.71000	103.11136			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.78079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.87339			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.39645			0.00	600,000,000	600,000,000.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53483			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35640			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31404			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.70084			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22810			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	100.08480			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.03940			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	89.03203			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.72683			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.68651			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.83528			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79298			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25494			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76705			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75548			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.75496			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.64500	107.00481		9.64500	107.30646			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.86215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond	9.68000	105.74192		9.68000	106.19237			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78165			0.00	0	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82124			0.00	0	20,000,000.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.87573			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.88616			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500	103.44771		7.99500	103.38053			0.00	0	67,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.09676			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.30697			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.69000	105.34324		9.69000	105.46998			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.45489			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.40371			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45164			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.69500	117.38713		11.69500	117.27841			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.02940			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.91258			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.17000	170.00433		2.17000	169.88869			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	94.83693		2.60000	137.67347			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.34000	107.09113		8.34000	107.01982			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95871			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.97000	108.41669		8.97000	108.33831			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.42184			0.00	22,000,000	11,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49786			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.34547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.39325			0.00	205,000,000	252,500,000.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.36461			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.17000	108.42306		9.17000	109.94339			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.39330			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.42189			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.40280			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.37000	108.42968		9.37000	108.34785			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.46015			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.44098			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.45053			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.80332			0.00	0	10,000,000.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.68705			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.47916			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.17000	119.10606		8.17000	119.02790			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.01000	118.27886		9.01000	118.19251			0.00	0	411,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.06500	175.54164		2.06500	175.42371			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.74000	124.21470		9.74000	124.11790			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.71404			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	100.55972			0.00	0	110,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.86826			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10589			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.36113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.54865			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.93389			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.38332		100.00000	18.25004			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	56.25972		100.00000	55.85184			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.29500	101.68024		7.29500	101.62021			0.00	0	10,469,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.12467		100.00000	20.97152			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	87.01241		100.00000	86.41232			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.58356			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.15046			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13768			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03165			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51547			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84687			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83562			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.20278			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.26000	106.19759		9.26000	106.05956			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.07760			0.00	0	11,667,100.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.07972			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.08068			0.00	0	50,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.08280			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.09188			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.09399			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	7.72000	43.03509	7.72000	43.00838			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.30500	107.77029	6.30500	107.71486		3,614,425,316,456,500.00	73,263,333,300	49,824,499,900.00	
R158P		On 15/09/2015	Spot Bond	6.50000	94.61940	6.50000	94.56925			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.57500	113.77440	6.60000	113.66656		1,903,615,916,447,500.00	89,523,333,300	84,549,900,000.00	
R159P		On 15/09/2016	Spot Bond	6.43000	88.86877	6.43000	88.82217			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.88000	124.08268	7.90000	123.82877		8,856,640,738,400,000.00	23,939,180,000	14,246,950,000.00	
R187P		On 21/12/2026	Spot Bond	7.64000	40.27031	7.64000	40.24557			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.56000	37.74141	7.56000	37.71846			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	289.85571	1.66000	289.67051		392,058,800,000.00	236,180,000	78,283,290,000.00	
R201		On 21/12/2014	Spot Bond	5.71500	103.59641	5.73500	103.54526		44,154,090,000,000.00	7,726,000,000	6,862,694,300.00	
R202		On 07/12/2033	Spot Bond	1.76000	234.82882	1.79000	233.65803		33,588,051,200,000.00	19,084,120,000	54,833,445,000.00	
R2023		On 28/02/2023	Spot Bond	7.65000	101.96097	7.67000	101.77558		2,243,477,556,000,000.00	93,265,040,000	85,636,541,900.00	
R203		On 15/09/2017	Spot Bond	6.71500	105.04379	6.74500	104.90720		1,548,951,064,500,000.00	30,670,300,000	19,455,400,000.00	
R2030		On 31/01/2030	Spot Bond	8.32000	99.30899	8.35000	98.99185		767,477,568,000,000.00	92,244,900,000	58,864,200,000.00	
R2032		On 31/03/2032	Spot Bond	8.49000	98.59566	8.49000	98.52811		1,821,706,092,000,000.00	14,570,800,000	72,743,800,000.00	
R2037		On 31/01/2037	Spot Bond	8.57000	101.48156	8.59000	101.21619		281,257,458,800,000.00	32,818,840,000	07,165,520,000.00	
R204		On 21/12/2018	Spot Bond	7.02500	106.38164	7.06000	106.19504		4,302,346,040,000,000.00	12,433,600,000	01,052,403,000.00	
R2044		On 31/01/2044	Spot Bond	8.68000	102.97485	8.68000	102.90354		1,532,962,127,200,000.00	76,608,540,000	00,608,270,000.00	
R2048		On 28/02/2048	Spot Bond	8.64500	102.66805	8.67000	102.32197		968,157,524,971,000.00	11,990,459,800	71,391,206,800.00	
R207		On 15/01/2020	Spot Bond	7.26500	102.10733	7.29000	101.94122		1,987,509,443,300,000.00	73,573,220,000	25,083,077,300.00	
R208		On 31/03/2021	Spot Bond	7.44000	97.15498	7.46000	96.99812		4,698,665,635,200,000.00	31,541,080,000	04,666,375,600.00	
R209		On 31/03/2036	Spot Bond	8.49000	78.63976	8.51000	78.42366		2,538,268,035,000,000.00	98,971,500,000	64,597,350,000.00	
R210		On 31/03/2028	Spot Bond	1.75000	173.26840	1.75000	173.15629		257,250,000,000.00	147,000,000	82,561,482,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.80000	132.51671	0.80000	132.44139				37,427,325,920,000.00	46,784,157,400	02,307,772,600.00
R212	On 31/01/2022	Spot Bond	1.56000	137.81806	1.56000	137.73122				16,247,727,288,000.00	10,415,209,800	38,669,555,100.00
R213	On 28/02/2031	Spot Bond	8.35000	89.30694	8.38000	89.00483				2,889,905,441,000,000.00	46,096,460,000	12,829,840,300.00
R214	On 28/02/2041	Spot Bond	8.59000	79.46153	8.61000	79.23607				1,513,596,612,909,000.00	76,204,495,100	28,991,088,400.00
R227C	On 15/03/2015	Spot Bond	6.66000	97.64810	6.66000	97.59593				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.50000	94.61940	6.50000	94.56925				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.42000	91.73803	6.42000	91.69000				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.43000	88.86877	6.43000	88.82217				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.74000	99.25081	5.74000	99.20435				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.57000	96.00212	6.57000	95.95127				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.44000	93.08123	6.44000	93.03288				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.42000	90.20602	6.42000	90.15931				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.48000	87.29226	6.48000	87.24665				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.72000	84.03746	6.72000	83.99194				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.77000	81.18255	6.77000	81.13825				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.06500	77.71566	7.06500	77.67145				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.04500	75.12396	7.04500	75.08133				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.02500	72.63272	7.02500	72.59162				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.01500	70.20285	7.01500	70.16319				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.25000	66.96282	7.25000	66.92374				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.23000	64.69685	7.23000	64.65920				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.38000	61.84334	7.38000	61.80661				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.35000	59.76572	7.35000	59.73037				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.32000	57.77463	7.32000	57.74060				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		7.29000	55.86606		7.29000	55.83328			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.25000	54.08122		7.25000	54.04966			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.21000	52.37365		7.21000	52.34325			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.84000	47.68000		7.84000	47.64996			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.80000	46.06074		7.80000	46.03186			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.76000	44.51363		7.76000	44.48586			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.72000	43.03509		7.72000	43.00838			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.68000	41.62172		7.68000	41.59601			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.64000	40.27031		7.64000	40.24557			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.60000	38.97783		7.60000	38.95401			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.56000	37.74141		7.56000	37.71846			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42817			0.00	0	20,000,000.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.62350			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.47748			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.35088			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	19.71174		100.00000	19.56883			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	8.80083		100.00000	8.73702			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	24.02376		100.00000	23.84768			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93426			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.06928			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46846			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.68211			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.28638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84064			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.36926			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.89995			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09716			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20806			0.00	0	20,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.33086			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.15394			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52563			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.23044			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.13923			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	83.17707			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	80.62821			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	83.90887			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.22478			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98408			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.55861			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.34131			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.14897		12.35000	105.04631			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.00725		100.00000	15.89560			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22823			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.09752			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.74626			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.11629	100.00000	4.08612				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.39087	100.00000	22.22853				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.00730	100.00000	32.76800				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.25237	100.00000	12.20737				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.36038	100.00000	26.16926				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	107.50028				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	76.66080				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.76000		106.22610	8.76000	106.15106				0.00	0	790,000,000.00
RW23	On 10/12/2023	Spot Bond	8.92000		107.40195	8.92000	107.32515				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000		90.88216	9.61000	108.83239				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.65844				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.80000		110.42088	7.80000	110.35202				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.53264				0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.79500		106.36548	8.79500	106.29046				0.00	0	27,200,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.19033				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.35939				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.02105				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.16007				0.00	0	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.15752				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500		105.69439	6.95500	105.63549				0.00	0	80,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.56000		100.07631	8.56000	100.00720				0.00	0	2,370,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.76500		106.51016	7.76500	106.44293				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.34366	7.96000	106.27489				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.55500	106.68994		7.55500	106.62439			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14500	101.36404		8.14500	101.29701			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.70000	106.56575		7.70000	106.49904			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96000	106.34366		7.96000	106.27489			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95394			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60582			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79500	103.82303		7.79500	103.75725			0.00	0	700,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71025			0.00	0	20,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82703			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.76453			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.61000	111.49107		8.61000	111.41406			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000	106.39463		9.80000	106.31168			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.75361			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.65277			0.00	0	20,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.61698			0.00	0	40,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.80357			0.00	0	30,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.64000	104.77079		8.64000	104.69857			12,096,000,000,000.00	1,400,000,000	1,474,800,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.26384		100.00000	15.16327			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.21000	107.70104		9.21000	107.62201			0.00	0	2,531,900,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.32158			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.72000	103.29156		8.72000	103.21932			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.81000	92.61204		9.81000	92.53976			0.00	0	4,771,200,700.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97509			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.55000	133.88668		9.55000	105.45157			0.00	0	11,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.84403			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.86681			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.70000		109.99982		9.70000	103.65738			0.00	0	1,505,700,000.00
SBS4	On 16/11/2021	Spot Bond	9.16000		101.13194		9.16000	101.05813			0.00	0	100,000.00
SBS9	On 07/07/2016	Spot Bond	7.60000		109.57736		7.60000	109.51075			0.00	0	340,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		129.39284		2.19000	278.61240			131,400,000,000.00	60,000,000	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.44500		102.96327		1.44500	130.59384			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.30000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40697			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.13534		100.00000	15.02441			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.51250		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		114.92722		2.07000	128.83414			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.54625		6.50000	100.49326			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.33046			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.69904			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.22014			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.77500		102.95815		8.77500	102.88570			0.00	0	332,033,300.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.94189			0.00	0	7,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71403			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.82558			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.75858			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.13860		100.00000	16.02160			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.04824			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	64.64425		100.00000	64.04066			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94294			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	22.85088		100.00000	22.68340			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	34.05993		100.00000	33.73843			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	25.09032		100.00000	24.85604			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.08500	104.13966		9.08500	104.01195			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24639			0.00	0	40,000,000.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61140			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.85000	104.99742		7.85000	104.93152			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.66000	102.11119		8.66000	101.92492			0.00	0	5,400,000.00
SNT01	On 15/09/2017	Spot Bond		8.09500	101.48994		8.09500	101.42323			0.00	0	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.46167			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66569			0.00	0	20,000,000.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.97126			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.92994			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.95493			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.84500	106.06185		7.84500	105.99497			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61850			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.31256			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.01000		96.36891		9.01000	96.29893			0.00	0	110,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33850			0.00	197,000,000	55,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.80533			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.08753			0.00	78,500,000	22,000,000.00
SSN004	On 31/03/2021	Spot Bond	9.06800		89.53952		9.06800	89.47410			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.56000		91.83418		8.56000	91.77076			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.98000		103.42564		6.98000	103.36687			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.55000		96.80321		8.55000	96.73717			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95694			0.00	118,000,000	33,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.92500		101.91947		7.92500	101.85385			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000		109.51717		2.48000	109.85740			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.01000		101.92593		8.01000	102.83476			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.80395			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.50000		110.96137		9.50000	110.87699			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.17343			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.73000		79.11132		9.73000	79.04905			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.21444			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.86930			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.30043			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.81316			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.33542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1138	On 02/02/2015	Spot Bond	0.00000		101.28254		0.00000	98.29264			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000		97.07447		100.00000	96.30607			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.69059			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.74332			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.58759			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.76994			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.46624			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.32349			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.31867			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.93094			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.82764			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.82737			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.48991			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.70704			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.68915			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.68932			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.58633			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.51805			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	100.00000		92.87532		100.00000	92.17172		1,440,000,000,000,000.00	14,400,000,000	7,200,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.76500		106.11400		6.76500	106.05583			0.00	0	310,800,000.00
SZ25	On 30/09/2025	Spot Bond	8.51000		104.26427		8.51000	104.19267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		43.87676	100.00000	43.55866				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.21023				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.94716				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.17979				0.00	0	20,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.27274				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.74807				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.78512				0.00	0	15,000,000.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.63197				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.41878				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00701				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85000		103.64913	7.85000	103.58408				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.22019				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.22601				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.27969	7.83000	102.21567				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.21697				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.22427				0.00	0	20,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.23000				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.21697				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.22427				0.00	20,000,000	10,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.66294	7.16000	102.02750				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.23854				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.23738				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.26526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26149			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37451			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36167			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.21668			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22601			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.53943		8.73000	102.42045			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.21581			0.00	60,000,000	49,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22427			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.53000	96.89080		8.53000	101.24066			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.21886			0.00	60,000,000	30,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22927			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23913			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23592			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23997			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.26468			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.26352			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	107.14011			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35452			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35567			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35803			0.00	0	110,000,000.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.71312			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.73688			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.89000	104.13916		8.89000	102.09604			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.79864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.87459			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.18241			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22957			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.00028		101.06155	5.95636			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	100.38689			0.00	0	20,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.24203			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.25365			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.37566			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55635			0.00	0	31,754,600.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.22511			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22808			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22511			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22808			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22957			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22332			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22808			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24442			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.24442			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24442			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26816			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.27409			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38487			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.39223			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38928			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.20500	102.37315		7.20500	102.31461		10,087,000,000,000.00		1,400,000,000	2,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.29000	90.81199		9.29000	90.71535			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64500	108.61239		7.64500	108.54598		855,322,600,000.00		111,880,000	27,600,600,000.00
TN20	On 17/09/2020	Spot Bond	9.12000	107.50791		9.14000	107.33555		40,587,648,000,000.00		4,450,400,000	21,293,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.06694		100.00000	1.05698			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.42000	108.17052		9.42000	108.08939		4,611,843,600,000.00		489,580,000	8,024,300,000.00
TN25	On 19/08/2025	Spot Bond	9.63000	101.07411		9.63000	100.99665		4,675,750,200,000.00		485,540,000	16,984,900,000.00
TN27	On 14/11/2027	Spot Bond	9.65000	98.68229		9.65000	98.60650		11,580,000,000,000.00		1,200,000,000	6,841,000,000.00
TN30	On 09/10/2030	Spot Bond	10.11000	109.63467		10.11000	103.67764			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.59000	102.81234		10.59000	102.04202			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.47382			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.47940			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.58552			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.62554			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.62967			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.82723			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	102.23701			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.61686			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63267			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50135			0.00	0	50,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.51149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41841			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.44786			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08302		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.08096		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.08036		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.92930			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.98496			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.01586			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.02204			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.19470			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.57492			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.07535		100.00000	10.92987			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.79204			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.57333			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.62896			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.14084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.04304			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.66965			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.45271			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.21150			0.00	180,000,000	60,000,000.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.97309			0.00	0	10,000,000.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	96.25333			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	95.98262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.80839			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.32664			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.15442			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.85050			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.52719			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.24744			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.71129			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.95336			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.62893			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	100.00000	50.47702		100.00000	50.19026		3,000,000,000,000,000.00	30,000,000,000	10,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.65288		100.00000	14.54665			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	85.24567		100.00000	84.67098			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.35836			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28500			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24863			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	60.36311		100.00000	59.01405			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.29692			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.88724			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.68023			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.60650			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.49552			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39452			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.62099			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.62619			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.86000	110.57617		8.86000	110.49676			433,697,000,000.00	48,950,000	51,575,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60813			0.00	180,000,000	60,000,000.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.63783			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.80938			0.00	0	90,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.80283			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.80263			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66438			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68177			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99000	113.39618		6.99000	113.33268			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000	242.93048		1.29000	242.78274			0.00	0	3,618,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.62500	105.18267		6.62500	105.12680			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.24500	107.92519		7.24500	107.86259			5,307,469,650,000.00	732,570,000	7,173,700,000.00
WSP3	On 28/05/2019	Spot Bond	7.61500	109.13891		7.61500	109.07244			1,370,700,000,000.00	180,000,000	878,000,000.00
WSP4	On 28/05/2020	Spot Bond	7.91500	108.68880		7.91500	108.62005			5,936,250,000,000.00	750,000,000	430,000,000.00
WSP5	On 28/05/2021	Spot Bond	8.00000	108.91090		8.00000	108.84128			5,520,000,000,000.00	690,000,000	2,962,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25500	96.03060		6.25500	95.98239			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18500	94.32700		6.18500	94.27965			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.75000	99.57646		5.75000	99.52962			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25500	96.01453		6.25500	95.96633			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.00500	71.33457		7.00500	71.29388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	51.34715	100.00000	51.05545			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	27.17869	100.00000	27.02429			0.00	0	0.00
Total for j-Bonds :										54,691,528,871,292,000.00	1,950,920,134	02 991 073 434.00
Grand Total:										54,691,531,191,070,900.00	1,951,215,238	02 994 821 647.00