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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 25/11/2014	Any day expiry		10.99050	10.99050	10.92550	10.92550		11.45	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	1.06310	0.00106		9.53950	0.00954	1.063	17.46	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	0.00000	0.00000		0.03270	0.00003	0.000	41.17	0.00	0	500.00
\$ / R		On 26/11/2014	Any day expiry		10.99050	10.99050	10.92550	10.92550		11.42	0.00	0	0.00
\$ / R	11.02	Put	Any day expiry	54.93590	0.05494		116.77760	0.11678	54.936	11.81	0.00	0	4,000.00
\$ / R	11.15	Put	Any day expiry	164.26270	0.16426		231.21810	0.23122	164.263	14.37	0.00	0	500.00
\$ / R	11.85	Call	Any day expiry	0.02280	0.00002		0.02470	0.00002	0.023	30.01	0.00	0	500.00
\$ / R		On 27/11/2014	Any day expiry		10.99130	10.99130	10.92700	10.92700		11.00	0.00	0	0.00
\$ / R	11.20	Call	Any day expiry	5.66310	0.00566		5.31870	0.00532	5.663	14.95	0.00	0	11,000.00
\$ / R		On 28/11/2014	Any day expiry		10.99210	10.99210	10.92840	10.92840		11.09	0.00	0	0.00
\$ / R	10.95	Put	Any day expiry	35.37610	0.03538		73.24140	0.07324	35.376	11.75	93,360.00	2,000	2,000.00
\$ / R		On 02/12/2014	Any day expiry		10.99790	10.99790	10.93420	10.93420		10.54	0.00	0	201.00
\$ / R		On 10/12/2014	Any day expiry		11.01210	11.01210	10.94840	10.94840		10.81	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		11.01400	11.01400	10.95030	10.95030		10.86	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.01590	11.01590	10.95210	10.95210		10.91	222,752,513.90	20,221	955,606.00
\$ / R	9.09	Put	Foreign Exchange Future	0.01630	0.00002		0.02080	0.00002	0.016	23.67	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	0.05580	0.00006		0.07710	0.00008	0.056	20.94	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	0.20490	0.00020		0.30650	0.00031	0.205	18.28	0.00	0	41,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	0.30840	0.00031		0.46050	0.00046	0.308	17.50	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	0.50960	0.00051		0.72020	0.00072	0.510	16.55	0.00	0	38,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Call	916.68680	0.91669		853.16770	0.85317	916.687	15.76	0.00	0	2,995.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	0.78680	0.00079		1.06770	0.00107	0.787	15.76	0.00	0	6,581.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	717.87170	0.71787		654.60390	0.65460	717.872	14.18	0.00	0	2,326.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	2.38940	0.00239		3.00330	0.00300	2.389	13.86	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	2.50810	0.00251		3.14500	0.00315	2.508	13.78	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	2.63320	0.00263		3.29420	0.00329	2.633	13.70	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	2.90380	0.00290		3.61690	0.00362	2.904	13.54	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	3.20440	0.00320		3.97520	0.00398	3.204	13.39	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	3.91080	0.00391		5.37960	0.00538	3.911	13.07	0.00	0	2,491.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	4.11230	0.00411		5.79510	0.00580	4.112	12.99	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	5.39030	0.00539		7.75840	0.00776	5.390	12.84	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	5.76310	0.00576		8.33330	0.00833	5.763	12.80	0.00	0	44,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	6.58160	0.00658		9.59640	0.00960	6.582	12.72	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	8.01180	0.00801		11.80610	0.01181	8.012	12.61	0.00	0	3,283.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	11.04210	0.01104		16.47650	0.01648	11.042	12.42	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	13.32790	0.01333		19.97740	0.01998	13.328	12.31	0.00	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	20.39510	0.02040		30.64960	0.03065	20.395	12.04	0.00	0	22,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	310.22630	0.31023		258.58020	0.25858	310.226	11.93	0.00	0	6,524.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	301.67630	0.30168		250.71220	0.25071	301.676	11.89	0.00	0	3,499.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	268.25300	0.26825		220.26260	0.22026	268.253	11.74	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	252.04930	0.25205		205.68850	0.20569	252.049	11.66	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	38.18520	0.03819		56.47480	0.05647	38.185	11.62	0.00	0	6,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	40.31720	0.04032		59.47860	0.05948	40.317	11.59	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	205.76880	0.20577		164.82690	0.16483	205.769	11.44	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	177.10640	0.17711		140.15180	0.14015	177.106	11.28	0.00	0	13,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	70.99840	0.07100		100.97860	0.10098	70.998	11.17	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	74.52310	0.07452		105.56870	0.10557	74.523	11.13	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	78.18350	0.07818		110.29980	0.11030	78.184	11.09	0.00	0	27,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	137.88020	0.13788		108.04190	0.10804	137.880	11.06	0.00	0	10,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	114.48520	0.11449		91.99750	0.09200	114.485	10.91	0.00	0	37,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	98.58520	0.09859		139.89750	0.13990	98.585	10.91	0.00	0	35,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.04	Call	96.99330	0.09699		78.04630	0.07805	96.993	11.12	0.00	0	15,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	89.11470	0.08911		71.79760	0.07180	89.115	11.22	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	78.31640	0.07832		63.26410	0.06326	78.316	11.38	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	159.07720	0.15908		208.53210	0.20853	159.077	11.44	0.00	0	4,505.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	65.69560	0.06570		53.32680	0.05333	65.696	11.60	0.00	0	11,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	60.08890	0.06009		48.92080	0.04892	60.089	11.70	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	47.91650	0.04792		39.36060	0.03936	47.916	11.97	0.00	0	2,931.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	232.01650	0.23202		287.26060	0.28726	232.017	11.97	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	38.05740	0.03806		31.60580	0.03161	38.057	12.24	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	36.32960	0.03633		30.24410	0.03024	36.330	12.29	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.31	Call	28.75450	0.02875		24.25320	0.02425	28.754	12.55	0.00	0	2,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	24.96550	0.02497		21.24070	0.02124	24.966	12.71	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	19.70670	0.01971		17.02990	0.01703	19.707	12.98	0.00	0	10,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	18.79410	0.01879		16.29440	0.01629	18.794	13.03	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	495.79450	0.49579		558.40370	0.55840	495.794	13.57	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	7.01160	0.00701	6.30050	0.00630	7.012	14.17	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	6.40200	0.00640	5.74270	0.00574	6.402	14.28	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	6.11840	0.00612	5.48320	0.00548	6.118	14.34	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	3.74500	0.00375	3.30570	0.00331	3.745	14.96	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	3.28460	0.00328	2.88320	0.00288	3.285	15.13	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	2.32930	0.00233	2.00870	0.00201	2.329	15.58	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.96850	0.00197	1.68000	0.00168	1.968	15.81	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	1.66770	0.00167	1.40730	0.00141	1.668	16.03	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	1.60070	0.00160	1.34660	0.00135	1.601	16.09	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	1.30680	0.00131	1.08210	0.00108	1.307	16.37	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	985.40680	0.98541	1,048.98210	1.04898	985.407	16.37	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	1.25540	0.00126	1.03610	0.00104	1.255	16.43	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.88170	0.00088	0.75070	0.00075	0.882	16.94	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.50130	0.00050	0.44700	0.00045	0.501	18.26	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.48770	0.00049	0.43580	0.00044	0.488	18.33	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.10820	0.00011	0.11200	0.00011	0.108	23.20	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.09840	0.00010	0.10280	0.00010	0.098	23.62	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.08040	0.00008	0.08720	0.00009	0.080	24.98	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.08060	0.00008	0.08640	0.00009	0.081	25.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.01620	0.00002	0.00830	0.00001	0.016	35.21	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.02150	11.02150	10.95760	10.95760		10.72	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	38.34800	0.03835	56.12560	0.05613	38.348	11.24	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	197.04150	0.19704	248.96260	0.24896	197.042	11.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.83680	0.00184	1.46040	0.00146	1.837	15.62	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.08850	0.00009	0.08370	0.00008	0.088	28.02	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.02910	11.02910	10.96490	10.96490		10.83	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	210.67470	0.21067	261.50240	0.26150	210.675	11.68	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	44.46810	0.04447	37.78780	0.03779	44.468	12.52	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	335.36810	0.33537	392.88780	0.39289	335.368	12.52	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.03660	11.03660	10.97230	10.97230		10.70	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.10520	11.10520	11.04000	11.04000		10.92	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	79.11080	0.07911	101.34950	0.10135	79.111	10.57	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.88700	0.00089	0.18470	0.00018	0.887	21.29	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.15630	11.15630	11.09020	11.09020		11.13	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	97.36110	0.09736	120.22210	0.12022	97.361	10.57	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.70260	0.00070	14.22430	0.01422	0.703	18.11	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.15810	11.15810	11.09210	11.09210		11.13	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.16000	11.16000	11.09400	11.09400		11.16	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.19260	11.19260	11.12640	11.12640		11.40	41,132,805.00	3,675	128,141.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	11.60570	0.01161	17.49960	0.01750	11.606	10.88	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	24.67750	0.02468	32.99710	0.03300	24.678	10.67	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	44.64420	0.04464	55.22200	0.05522	44.644	10.48	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	79.09470	0.07909	99.18980	0.09919	79.095	10.44	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	92.88690	0.09289	114.68500	0.11469	92.887	10.54	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	104.99580	0.10500	128.15330	0.12815	104.996	10.62	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	108.17450	0.10817	131.67150	0.13167	108.175	10.64	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	143.34820	0.14335	170.20010	0.17020	143.348	10.83	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	377.33780	0.37734	341.23620	0.34124	377.338	11.02	0.00	0	15,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	211.56190		0.21156		194.11250	0.19411	211.562	12.18	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	462.55870		0.46256		512.99070	0.51299	462.559	12.42	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	175.52070		0.17552		161.77320	0.16177	175.521	12.73	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	162.30930		0.16231		149.92300	0.14992	162.309	12.96	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	118.92480		0.11892		111.27800	0.11128	118.925	13.95	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	99.98860		0.09999		94.29440	0.09429	99.989	14.55	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	58.71510		0.05872		56.76740	0.05677	58.715	16.43	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	54.11160		0.05411		52.67430	0.05267	54.112	16.71	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	52.51000		0.05251		51.24800	0.05125	52.510	16.82	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	35.01480		0.03501		35.53580	0.03554	35.015	18.34	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	18.00450		0.01800		26.85220	0.02685	18.005	22.74	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.21370		11.21370		11.14730	11.14730		11.47	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	114.69300		0.11469		137.45560	0.13746	114.693	10.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	17.20550		0.01721		21.54800	0.02155	17.205	24.63	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.22330		11.22330		11.15680	11.15680		11.45	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	291.76800		0.29177		332.06890	0.33207	291.768	11.45	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	96.60960		0.09661		92.00390	0.09200	96.610	15.34	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.27510		11.27510		11.20820	11.20820		11.79	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	123.03560		0.12304		147.32680	0.14733	123.036	10.57	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	28.62900		0.02863		29.19630	0.02920	28.629	24.89	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.33070		11.33070		11.26340	11.26340		11.76	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	131.09690		0.13110		153.40170	0.15340	131.097	10.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	33.87040		0.03387		35.42870	0.03543	33.870	24.57	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.36120		11.36120		11.29370	11.29370		11.98	9,770,632.00	860	29,379.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	118.70760		0.11871		135.32040	0.13532	118.708	10.63	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	123.30970		0.12331		140.31500	0.14031	123.310	10.62	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	135.46990		0.13547		158.28930	0.15829	135.470	10.58	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	204.73940		0.20474		233.44530	0.23345	204.739	11.04	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	213.43900		0.21344		242.78670	0.24279	213.439	11.09	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	250.19350		0.25019		282.05310	0.28205	250.193	11.29	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	259.86370		0.25986		292.34070	0.29234	259.864	11.34	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	366.65340		0.36665		404.93500	0.40493	366.653	11.85	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	427.80410		0.42780		470.31130	0.47031	427.804	12.15	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	147.19840		0.14720		141.37250	0.14137	147.198	16.14	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	115.58180		0.11558		112.22530	0.11223	115.582	17.22	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	101.47410		0.10147		99.18410	0.09918	101.474	17.87	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	89.02360		0.08902		87.65100	0.08765	89.024	18.58	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.38800		11.38800		11.32020	11.32020		12.17	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	142.09150		0.14209		163.26810	0.16327	142.091	10.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	36.82750		0.03683		38.13040	0.03813	36.828	24.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.45100		11.45100		11.38270	11.38270		12.36	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	152.69270		0.15269		173.00740	0.17301	152.693	10.85	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	47.22760		0.04723		45.36780	0.04537	47.228	24.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.50640		11.50640		11.43770	11.43770		12.50	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	160.26290		0.16026		181.84230	0.18184	160.263	10.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	50.78790		0.05079		50.56410	0.05056	50.788	24.17	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.54160		11.54160		11.47260	11.47260		12.66	0.00	0	4,785.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	106.92690		0.10693		125.60390	0.12560	106.927	10.91	0.00	0	18,946.00

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	10.60	Call	1,056.75410		1.05675	1,006.97000	1.00697		1,056.754	10.92	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	220.18550		0.22019	249.67980	0.24968		220.185	11.06	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	770.37140		0.77037	731.37000	0.73137		770.371	11.12	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	388.63350		0.38863	370.40340	0.37040		388.633	14.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	292.04390		0.29204	280.15810	0.28016		292.044	15.45	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	219.51600		0.21952	211.79280	0.21179		219.516	16.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	154.18400		0.15418	158.81600	0.15882		154.184	22.26	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.56890		11.56890	11.49980	11.49980			12.67	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	166.01390		0.16601	189.13500	0.18913		166.014	10.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	57.61230		0.05761	57.47110	0.05747		57.612	24.05	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.62750		11.62750	11.55810	11.55810			12.81	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	171.77060		0.17177	192.82900	0.19283		171.771	11.05	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	70.51060		0.07051	67.75430	0.06775		70.511	24.16	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.68220		11.68220	11.61240	11.61240			13.07	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	175.51820		0.17552	196.71650	0.19672		175.518	11.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	67.76900		0.06777	68.50540	0.06851		67.769	24.04	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.71520		11.71520	11.64590	11.64590			13.08	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	990.10030		0.99010	944.43910	0.94444		990.100	11.26	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	224.90030		0.22490	248.53910	0.24854		224.900	11.26	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	956.82740		0.95683	911.85290	0.91185		956.827	11.30	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	328.11320		0.32811	319.12300	0.31912		328.113	16.75	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.73590		11.73590	11.66690	11.66690			13.22	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	180.56760		0.18057	202.20290	0.20220		180.568	11.17	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	66.95990		0.06696	63.17110	0.06317		66.960	24.00	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.01590		11.01590	10.95210	10.95210			10.91	0.00	0	1,742.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.19260		11.19260	11.12640	11.12640			11.40	447,704.00	40	538.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	24,924.80910		0.24925	22,797.86990	0.22798		24,924.809	11.72	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.36120		11.36120	11.29370	11.29370			11.98	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.54160		11.54160	11.47260	11.47260			12.66	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.25400		17.25400	17.11520	17.11520			9.26	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	96.37600		0.09638	63.52050	0.06352		96.376	9.26	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.28140		17.28140	17.14220	17.14220			10.19	708,537.40	41	48,310.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	195.41260		0.19541	295.30030	0.29530		195.413	10.35	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	261.96820		0.26197	371.43920	0.37144		261.968	10.66	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,222.21670		1.22222	1,360.78640	1.36079		1,222.217	14.53	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.79100		0.00079	0.62120	0.00062		0.791	17.57	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.53710		0.00054	0.41970	0.00042		0.537	18.03	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.40120		17.40120	17.26000	17.26000			10.16	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	886.01020		0.88601	1,014.53640	1.01454		886.010	11.28	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,142.48520		1.14249	1,275.94620	1.27595		1,142.485	12.02	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,265.09790		1.26510	1,399.88210	1.39988		1,265.098	12.39	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.54620		0.00255	2.83000	0.00283		2.546	18.45	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.90750		0.00291	3.20960	0.00321		2.908	21.37	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.92010		0.00292	3.22300	0.00322		2.920	21.46	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.54540		17.54540	17.40210	17.40210			11.02	22,844,110.80	1,302	8,944.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	113.78160		0.11378	151.07250	0.15107		113.782	10.50	0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	191.45490		0.19145		243.28320	0.24328	191.455	10.68	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	96.14770		0.09615		82.48080	0.08248	96.148	13.32	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	73.58560		0.07359		64.34550	0.06435	73.586	13.64	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	51.75740		0.05176		46.02400	0.04602	51.757	14.34	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.79530		17.79530		17.64980	17.64980		11.83	0.00	0	1,842.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.06360		18.06360		17.91610	17.91610		12.32	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09307		0.09307		0.09298	0.09298		14.39	0.00	0	14,263.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09468		0.09468		0.09458	0.09458		13.94	37,870.80	400	450.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09621		0.09621		0.09611	0.09611		14.88	0.00	0	25.00
€ / R	On 26/11/2014	Any day expiry			13.65540		13.65540		13.57610	13.57610		11.65	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.68800		13.68800		13.61030	13.61030		10.51	1,560,432.00	114	73,610.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	157.23340		0.15723		211.46790	0.21147	157.233	10.67	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	341.84460		0.34184		409.39960	0.40940	341.845	11.65	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	482.56700		0.48257		554.51140	0.55451	482.567	12.28	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.75950		0.00076		0.69290	0.00069	0.760	17.43	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.47340		0.00047		0.46150	0.00046	0.473	17.95	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.36380		0.00036		0.36910	0.00037	0.364	18.24	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.91700		13.91700		13.83620	13.83620		10.87	0.00	0	34,857.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	117.74160		0.11774		137.61060	0.13761	117.742	10.28	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	274.03540		0.27404		308.36930	0.30837	274.035	10.75	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	386.36280		0.38636		433.33970	0.43334	386.363	11.13	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	399.05070		0.39905		446.81280	0.44681	399.051	11.18	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	95.05940		0.09506		86.27540	0.08628	95.059	13.78	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	90.22240		0.09022		82.04060	0.08204	90.222	13.92	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	73.67910		0.07368		66.93360	0.06693	73.679	14.46	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	71.53600		0.07154		64.71540	0.06472	71.536	14.55	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	69.33300		0.06933		62.57970	0.06258	69.333	14.62	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	65.40610		0.06541		59.19440	0.05919	65.406	14.71	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	55.64400		0.05564		50.77180	0.05077	55.644	14.98	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.13750		14.13750		14.05480	14.05480		11.50	0.00	0	7,800.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	149.71870		0.14972		166.63940	0.16664	149.719	10.32	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	197.66000		0.19766		186.45130	0.18645	197.660	14.39	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.37950		14.37950		14.29450	14.29450		12.11	0.00	0	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.61770		14.61770		14.53160	14.53160		12.60	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	351.76030		0.35176		375.62300	0.37562	351.760	11.15	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	343.78400		0.34378		327.32670	0.32733	343.784	16.11	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			544.06400		544.06400		544.83100	544.83100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			552.92700		552.92700		553.62600	553.62600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			453.24000		453.24000		453.50100	453.50100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			460.62300		460.62300		460.82100	460.82100			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			538.20600		538.20600		538.64000	538.64000			0.00	0	3.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/05/2015	Index Future			546.97400		546.97400		547.33500	547.33500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			490.53200		490.53200		491.02600	491.02600			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			498.52300		498.52300		498.95200	498.95200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			507.13200		507.13200		507.48900	507.48900			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.49430		9.49430		9.50660	9.50660		8.37	0.00	0	12,518.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	53.08520		0.05309		52.59330	0.05259	53.085	8.71	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	314.95250		0.31495		305.25100	0.30525	314.953	10.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	1.99550		0.00200		2.58920	0.00259	1.996	12.48	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.10670		0.00011		0.12170	0.00012	0.107	18.02	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.08790		0.00009		0.09900	0.00010	0.088	18.35	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.57810		9.57810		9.58980	9.58980		8.83	0.00	0	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.66160		9.66160		9.67230	9.67230		10.17	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.75190		9.75190		9.76220	9.76220		10.97	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.77910		9.77910		9.74720	9.74720		9.10	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.91220		9.91220		9.87880	9.87880		9.44	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			0.06690		0.06690		-0.04510	-0.04510			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			821.65900		821.65900		762.11520	762.11520			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			921.63090		921.63090		862.01520	862.01520			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			425.11960		425.11960		-492.86630	-492.86630			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			721.82590		721.82590		662.51140	662.51140			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.37930		11.37930		11.32470	11.32470		11.07	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.57690		11.57690		11.52010	11.52010		11.74	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78670		1.78670		1.78420	1.78420		10.60	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.80080		1.80080		1.79800	1.79800		10.71	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.12352		125.12352		125.05913	125.05913			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.66187		125.66187		125.58177	125.58177			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.30943		87.19747		9.28952	87.35093			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.38273		84.83044		9.36398	84.97294			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.44715		86.31265		9.42975	86.44319			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	488.31100		488.31100		488.74300	488.74300			9,766,220.00	2	411.00
GOVI	On 07/05/2015	GOVI	496.26600		496.26600		496.63200	496.63200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	504.83600		504.83600		505.12900	505.12900			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	119.23865		119.23865		119.24652	119.24652			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	121.19217		121.19217		121.18611	121.18611			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	127.10123		127.10123		126.99267	126.99267			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	129.18344		129.18344		129.05822	129.05822			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	130.14453		130.14453		130.29933	130.29933			0.00	0	5,489.00
I2046	On 07/05/2015	Bond Future	130.90578		130.90578		131.04816	131.04816			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	139.59777		139.59777		139.60679	139.60679			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.88453		141.88453		141.87755	141.87755			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	226.37100		226.37100		226.39200	226.39200			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	230.07700		230.07700		230.07400	230.07400			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	234.06800		234.06800		234.03700	234.03700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	613.37300		613.37300		613.38700	613.38700			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	623.43100		623.43100		623.45200	623.45200			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.10000		93.90000		6.09000	93.91000			0.00	0	0.00

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 18/02/2015		Jibar Tradeable Future	6.14000	93.86000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.17000	93.83000		6.16000	93.84000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.21000	93.79000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.24000	93.76000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.31000	93.69000		6.27000	93.73000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.55000	93.45000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.65000	93.35000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.76000	93.24000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.87000	93.13000		6.82000	93.18000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12190	0.12190		0.12150	0.12150		12.64	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06200	0.06200		0.06170	0.06170		18.75	0.00	0	17.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05780	0.05780		0.05820	0.05820			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.24260	1.24260		1.24270	1.24270			0.00	0	110.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24340	1.24340		1.24360	1.24360			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24440	1.24440		1.24450	1.24450			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.76782	122.37824		7.75256	122.51156		7.58	14,685,388.80	120	44,684.00
R186	On 05/02/2015	8.00	Put	830.34000	0.83034		819.41000	0.81941	830.340	7.58	5,397,210.00	6,500	6,500.00
R186	On 05/02/2015	8.05	Put	706.69000	0.70669		698.80000	0.69880	706.690	7.60	5,084,634.55	7,195	6,500.00
R186	On 05/02/2015	8.45	Put	158.63000	0.15863		160.87000	0.16087	158.630	7.80	2,062,190.00	13,000	0.00
R186	On 05/02/2015	8.50	Put	128.35000	0.12835		130.72000	0.13072	128.350	7.82	1,668,550.00	13,000	0.00
R186	On 05/02/2015	9.00	Put	11.71000	0.01171		12.62000	0.01262	11.710	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.80964	124.37332		7.79607	124.48959		7.68	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.83877	121.24478		7.82716	121.34243		8.12	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.84585	123.50047		7.83980	123.55051		7.85	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	896.44000	0.89644		898.93000	0.89893	896.440	8.31	0.00	0	2,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015		Bond Future	288.91155	288.91155		288.93524	288.93524			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.64414	293.64414		293.63447	293.63447			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015		Bond Future		237.31474	237.31474	237.33225	237.33225			0.00	0	50,593.00
R202	On 07/05/2015		Bond Future		241.20217	241.20217	241.19223	241.19223			0.00	0	0.00
R202	On 07/12/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015		Bond Future		7.50533	104.94168	7.48991	105.03450		5.76	0.00	0	10,322.00
R2023	On 07/05/2015		Bond Future		7.54248	102.72741	7.52915	102.80561		6.16	0.00	0	0.00
R2023	On 06/08/2015		Bond Future		7.56430	104.52180	7.55343	104.58391		6.25	0.00	0	0.00
R2023	On 06/08/2015	9.07	Bond Future	Put	175.66000	0.17566	175.90000	0.17590	175.660	6.63	0.00	0	911.00
R2023	On 28/02/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015		Bond Future		6.53565	107.38934	6.51846	107.43076		1.84	0.00	0	13,903.00
R203	On 05/02/2015	7.69	Bond Future	Call	2,735.40000	2.73540	2,776.86000	2.77686	2,735.400	2.03	0.00	0	55.00
R203	On 07/05/2015		Bond Future		6.52726	104.97260	6.51563	104.99810		1.88	0.00	0	0.00
R203	On 06/08/2015		Bond Future		6.45890	106.80653	6.45478	106.81465		1.77	0.00	0	0.00
R203	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015		Bond Future		8.19007	98.59383	8.18008	98.67821			0.00	0	4,663.00
R2030	On 07/05/2015		Bond Future		8.23819	100.20180	8.22977	100.27192			0.00	0	0.00
R2030	On 31/01/2030		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015		Bond Future		8.35778	102.02524	8.34273	102.16024			0.00	0	15.00
R2032	On 07/05/2015		Bond Future		8.40661	99.53263	8.39289	99.65408			0.00	0	0.00
R2032	On 06/08/2015		Bond Future		8.44569	101.27193	8.43351	101.37847			0.00	0	0.00
R2032	On 31/03/2032		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015		Bond Future		8.48013	100.42676	8.45996	100.62689			0.00	0	13,851.00
R2037	On 07/05/2015		Bond Future		8.52903	102.06474	8.50993	102.25209			0.00	0	500.00
R2037	On 06/08/2015		Bond Future		8.57019	99.58795	8.55233	99.76127			0.00	0	0.00
R2037	On 31/01/2037		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015		Bond Future		6.84721	104.96022	6.83090	105.01605		2.88	0.00	0	10,787.00
R204	On 07/05/2015		Bond Future		6.86910	106.67130	6.85660	106.71156		2.91	0.00	0	0.00
R204	On 06/08/2015		Bond Future		6.85849	104.49553	6.85080	104.51874		3.01	0.00	0	0.00
R204	On 06/08/2015	8.41	Bond Future	Put	56.01000	0.05601	56.54000	0.05654	56.010	3.22	0.00	0	699.00
R204	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015		Bond Future		8.57899	102.05547	8.55374	102.32874			0.00	0	5,842.00
R2044	On 07/05/2015		Bond Future		8.62684	103.71991	8.60242	103.98142			0.00	0	0.00
R2044	On 06/08/2015		Bond Future		8.66747	101.14683	8.64404	101.39533			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 05/02/2015	Bond Future			8.56984	105.90261		8.54460	106.18419			0.00	0	40,123.00
R2048	On 07/05/2015	Bond Future			8.61361	103.19752		8.58918	103.46743			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.64971	105.00042		8.62625	105.25742			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.07513	101.23005		7.05919	101.29574		3.80	29,356,714.50	290	36,307.00
R207	On 07/05/2015	Bond Future			7.10921	102.88068		7.09632	102.93143		3.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,688.71000	2.68871	2,736.82000	2.73682	2,688.710	3.99	0.00	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.11893	101.03351		7.10977	101.06788		4.02	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,093.10000	2.09310	2,122.99000	2.12299	2,093.100	4.08	0.00	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.25718	99.97888		7.24153	100.05417		4.65	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.29178	98.20847		7.27864	98.26952		4.94	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.30700	99.92426		7.29688	99.96963		4.99	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	111.88000	0.11188	112.26000	0.11226	111.880	5.30	0.00	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.28903	98.37884		7.28758	98.38512		4.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	380.96000	0.38096	384.97000	0.38497	380.960	5.19	0.00	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.39222	81.23649		8.37207	81.40249		11.38	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.43529	79.41244		8.41615	79.56857		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.46973	80.80002		8.45176	80.94538		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	432.63000	0.43263	427.56000	0.42756	432.630	13.27	0.00	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.78794	177.78794		177.69856	177.69856			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.62258	178.62258		178.51112	178.51112			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 05/02/2015	Bond Future		132.63687	132.63687		132.64832	132.64832			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		134.81001	134.81001		134.80597	134.80597			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		137.54671	137.54671		137.73674	137.73674			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future		139.80029	139.80029		139.97717	139.97717			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.24110	92.20582		8.23115	92.28670		9.74	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.28479	90.16373		8.27632	90.23174		10.51	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.31918	91.73880		8.31240	91.79261		10.72	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.49845	82.09534		8.47833	82.26956		11.97	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future		8.54059	80.14167		8.52142	80.30616		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.57499	81.54165		8.55693	81.69540		13.26	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		20,467.13000	20,467.13000		20,378.17000	20,378.17000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.93290	4.93290		4.92120	4.92120		5.36	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.91230	4.91230		4.89960	4.89960		6.09	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.74880	1.74880		1.71920	1.71920		18.43	0.00	0	13.00
Total for Derivatives :											367,368,873.75	68,760	4193553.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06813			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.69500	101.80389		6.69500	101.78578			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30712			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.98500	106.28530		7.98500	106.26231			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.87598			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.67000	105.05839		8.67000	105.03390			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	103.35000		10.00000	10.00000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.94797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.02789			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.85000	98.30502		8.85000	98.28150			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.75727		100.00000	9.71437			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.20429		10.84000	100.17507			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.81500	101.76980		6.81500	101.75122			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.06628			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.29000	104.97538		8.29000	104.95183			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.30000	125.80234		2.30000	277.73827			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.32647			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.98624			0.00	0	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.46677			0.00	100,000,000	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.52409			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.56216			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.97523			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70674			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.39450			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	97.53687		100.00000	97.28020			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	172.94761		2.04000	172.91718			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	165.26383		2.76000	165.23159			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	176.10738		2.17000	176.07584			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	185.63715		1.82000	185.60558			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.48625	79.52976		7.48625	79.51403			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.48625	79.52976		7.48625	79.51403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.84000		0.00		0	0.00	
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.42359		0.00		0	0.00	
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.98000		0.00		0	0.00	
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.02000		0.00		0	0.00	
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.45000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	91.08000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	90.47000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.00756		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.89127		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	90.12000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	6.83000	103.90835	6.83000	103.88900		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	89.40000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.55000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16217		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	6.98500	107.66937	6.98500	107.64895		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89300		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	87.49000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.95000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.62000	95.13826	2.62000	109.01879		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.41500	102.51179	2.41500	161.38159		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.31000	117.37824	2.31000	217.89243		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.05500		93.78691		9.05500	94.36422			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.52890			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	102.33000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.18417		9.63000	109.16532			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.11500		114.55922		9.11500	114.53133			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.37500		93.19059		8.37500	93.16959			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.77000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98000			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	9.21000		113.82830		9.21000	113.80031			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.50000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.67393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.56515			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.64000	108.34890		7.64000	108.32646			7,656,044,000,000.00	1,002,100,000	1,700,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.38000	106.34999		8.38000	106.32600			2,346,400,000,000.00	280,000,000	780,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.85500	101.20392		6.85500	101.18546			0.00	0	10,000,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.41000	99.00107		8.41000	98.97878			12,615,000,000.00	1,500,000	640,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.31000	98.24348		9.31000	98.21879			0.00	0	1,466,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.53000	104.06228		7.53000	104.04104			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.11000	217.59849		2.11000	281.58643			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000	128.19293		1.49000	131.03107			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.13000	130.72150		2.13000	133.32359			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00484		100.00000	0.00482			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	64.88810		100.00000	64.73090			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.14500	104.43102		11.14500	104.39974			0.00	0	210,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16814			0.00	0	20,000,000.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.49510		100.00000	6.47920			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17217			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.22907			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.71384		100.00000	38.61902			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16412			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.55463		11.00000	66.53561			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.77686		100.00000	24.71617			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56001			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70689			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49450			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53876			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55824			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.74165			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.74165			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.75746			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.75746			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.72584			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.74142			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.49527			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35475			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.51223			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.55625			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.57391			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.53852			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45910			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.81000	106.68176		8.81000	106.65623			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.68825			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.34872			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	86.68078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.25698				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.28889				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.49441				0.00	0	300,000,000.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.49136				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.87563				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.48991				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.30194				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.21052				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.48209				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.18296				0.00	26,420,000	719,747,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.77136				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.49974				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.60463				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32992				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29978				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35829				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46807				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40606				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33524				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35474				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.89179	10.23000	101.86372				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37407				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34411				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.13385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	8.92500	107.49403	8.92500	107.46838			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46269			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.29587	1.75000	117.36851			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.50634			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35634			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43485			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.47886			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.39083			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.78457			0.00	0	139,285,700.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53884			0.00	20,800,000	228,057,100.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.13886			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.37498			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.52548			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.47005			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.43163			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.50672			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.52973			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.77855			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.03437			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.53513			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.53513			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61956			0.00	0	495,000,000.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.44365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62205		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.59989		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61956		0.00		0	320,000,000.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	94.80623		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.56524		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.54923		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	122.09635		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	122.96151		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35560		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.34326		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.11964		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.37674		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39714		0.00		0	76,000,000.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.43485		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.35736		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.35560		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.47850		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.41361		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59658		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.58065		0.00		0	0.00	
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	103.32021		0.00		0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	21.43435	100.00000	21.38242		0.00		0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.30349	100.00000	13.26149		0.00		0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.77557		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.85074			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.95084			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.74228			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.42500		99.60192		7.42500	99.58197			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.95091			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.10335			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.29500		102.72234		8.29500	102.69927			10,783,500,000.00	1,300,000	2,820,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.21000		115.13826		9.21000	115.10978			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.98000		107.02677		6.98000	107.00649			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.79500		102.84145		8.79500	102.81739			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.44692		100.00000	12.41922			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.58500		103.26271		9.58500	103.23643			0.00	0	2,200,000.00
AIRL01	On 30/04/2028	Spot Bond	2.66500		165.72248		2.66500	165.69051			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.76455			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.77912			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.78440			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32162			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.65966			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.42127			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.94314			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.30655			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.39083			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67432			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.91077			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.72000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	92.90000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.72827			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.85419			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.56000	130.17192		2.56000	300.89118			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	95.50990			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	101.58179			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.92244			0.00	0	144,000,000.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	97.05939			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	92.88586			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.87740			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.96099			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.35054			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.57500	162.47930		2.57500	209.88708			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	26.25043		100.00000	26.08465			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	15.83678		100.00000	15.67706			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN39U	On 20/12/2017	Spot Bond			100.00000		15.94864		100.00000	15.78779			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond			100.00000		15.44530		100.00000	15.28953			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.50491			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	101.26749			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.24985			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond			0.00000		100.00000		0.00000	101.23303			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond			8.39500		106.04831		8.39500	106.02435			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond			0.00000		100.00000		0.00000	101.04885			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond			0.00000		100.00000		0.00000	101.59207			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond			0.00000		100.00000		0.00000	100.86117			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.37223			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond			0.00000		100.00000		0.00000	100.05373			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond			8.95000		102.58863		8.95000	102.56409			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond			7.22500		105.35944		7.22500	105.33889			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond			100.00000		35.81210		100.00000	35.65461			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond			0.00000		100.00000		0.00000	101.32206			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond			8.24000		105.74396		8.24000	105.72051			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond			10.77356		103.77615		10.77356	103.18450			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond			10.90521		102.12581		10.90521	102.03674			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond			10.91995		102.09573		10.91995	102.01987			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	101.70835			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			10.93425		102.21434		10.93425	101.99730			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			11.36534		102.91558		11.36534	102.90042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.74704			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.74704			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.74710			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02356		101.70690		11.02356	101.69690			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.99047		102.98990		10.99047	102.12892			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90521		102.12581		10.90521	102.03674			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.82486		102.82708		10.82486	102.36272			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.96013		98.40143		9.96013	102.00349			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.66199			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64096			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64096			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.45293		101.77671		10.45293	101.70551			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.01500		101.90625		11.01500	101.87616			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59503			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.94000		75.59360		10.94000	99.84757			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.51513			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.46421		9.28000	101.43112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61799			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.79500		72.27501		10.79500	102.24439			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57206			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.61035			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.61035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55368			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.63077			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.63077			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55674			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57698			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.63086			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19774			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.28296			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.77356	104.20896		13.77356	103.63407			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.86928	103.27324		14.86928	103.25322			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.71737	103.14767		13.71737	102.79086			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.10640			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.10640			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.10640			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.18244			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.83967			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.43683		100.00000	23.39236			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.51319		100.00000	21.46107			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.57942		100.00000	19.53199			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.08606		100.00000	12.05679			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.08606		100.00000	12.05679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.61263	100.00000	14.57723				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.66159	100.00000	12.63092				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.73966				0.00	1,600,000,000	1,600,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70554				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.92359				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97792				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.24239	100.00000	8.22220				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.24239	100.00000	8.22220				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	104.74702	2.01000	181.86413				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.73000	100.59216	7.73000	162.25254				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.73000	101.90138	7.73000	162.52896				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.11500	100.91889	8.11500	100.89684				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.77080				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.39500	100.38151	7.39500	100.36137				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.67289				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74944				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76406				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.81278				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.86146				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99732				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.94059	100.00000	22.88502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56582			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57675			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.58039			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.62408			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68225			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.44524		100.00000	22.39087			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.44524		100.00000	22.39087			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44960			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.55767			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.58714			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.79000		103.84286		7.79000	103.82094			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.67553			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83252			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.05280		100.00000	16.01349			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.05280		100.00000	16.01349			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.20773			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.56000		101.90508		10.56000	101.81820			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.90482			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.16647			0.00	50,000,000	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.10500		69.44102		8.10500	106.42073			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.72061			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.63145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.04023			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00748			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.02163			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.08968			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09406			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10199			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13482			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.10742			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	64.86784		100.00000	64.70898			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.72260			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74293			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.94270			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91451			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.88069			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.73049			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.02019			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.91725			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.83171			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	100.00000	80.57395		100.00000	100.00000		2,570,000,000,000,000.00	25,700,000,000	14,900,000,000.00	
BTC010	On 24/11/2015	Spot Bond	100.00000	50.28567		100.00000	50.19026			0.00	0	5,700,000,000.00
BTC011	On 18/02/2015	Spot Bond	100.00000	81.47321		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.46022		100.00000	28.39128			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46994			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.15446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	8.94000	109.92426		8.94000	109.89770			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.27142			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.84000	102.82732		8.84000	102.80275			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.99500	100.52180		11.99500	100.48946			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.66843			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.95500	105.62142		10.95500	105.59082			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.23766			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.83000	101.56006		8.83000	101.53582			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.57253			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.39500	101.64584		11.39500	101.61524			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11876			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.10487			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.41895			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.70000	95.49998		9.70000	95.47499			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.58000	122.58961		9.58000	122.55827			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.86000	116.01460		9.86000	115.98410			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.74000	118.43683		8.74000	118.40884			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.48257			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.14000	103.06125		11.14000	103.03039			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.33693			0.00	400,000,000	400,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.41698			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45744			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.88683		0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.53437		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.88632		0.00		0	0.00	
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39907		0.00		0	0.00	
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.45295		0.00		0	0.00	
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.51496		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.22332		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.22108		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.23290		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.28791		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.49452		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.20922		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	104.07416	10.11000	104.04627		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.08045		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	121.60380	2.76000	121.58014		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.03475		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	118.72156	3.14000	121.51971		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	101.98470	8.25000	101.96193		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	2.83000	128.96780	2.83000	123.09130		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	126.69592	2.40000	120.92437		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.08530		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.23000	101.44228	8.23000	101.41981		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79263		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.81020		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.28000	101.51647		8.28000	101.49384			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.28000	101.51647		8.28000	101.49384			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.33000	104.69226		8.33000	104.66892			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.52993			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.68216			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.88237			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.88237			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.25325			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55043			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03817			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04060			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.38704		9.35000	102.36163			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.38704		9.35000	102.36163			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01909			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01915			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.59263			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.41366			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47511			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47835			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.41366			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.41366			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.29170				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.88785				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.39829				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.39829				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.39829				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.78991				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.72500	104.90599	8.72500	104.88124				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45714				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73355				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79562				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78704				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.84643				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.03876				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02319				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02763				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.56962				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.76385				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.57447				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.36620				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37322				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.73960				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38817				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75670				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52907				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.93645			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41455			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51248			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29671			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63084			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41446			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41446			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40359			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.72785			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.94201			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.15965			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.15654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.84228			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.93424			0.00	0	266,019,000.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	125.24993			0.00	0	266,019,000.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.28592			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.33500	97.59178		10.33500	96.06324			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.85500	97.00179		10.85500	97.57606			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34215			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.64066			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27959			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71897			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.62037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	102.52185		8.80500	100.62080			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.44365			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72600			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.70713			0.00	0	274,380,000.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.50877			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.53515			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.63714			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56540			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02286			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.16672			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.84670			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.70700			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34215			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64601			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.89525			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34983			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.15347			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.77755			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.37054			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.58792			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63983			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.35182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31141			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.61557			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.89080			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.09720			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	100.58100			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69922			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.31683			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.30695		10.55000	101.86321			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.51500	107.59460		9.51500	108.17010			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.42035			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.50490			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.65500	109.00787		11.65500	109.70182			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.53967			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.68500	109.42004		11.68500	109.31878			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.11500	108.82057		10.11500	108.73307			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.53967			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.68946			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.74256			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.60726			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.63714			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.44365			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.00000	105.99892		9.00000	105.92161			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65367			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.59319			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.95004		10.55000	101.92109			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.03185		11.00000	99.35905			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.73000			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.61956			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73329			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.44500	105.64695		11.44500	105.54955			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.77417			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.44365			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.75056			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.54044			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.50592			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99420			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80882			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68953			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.04698			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.72977			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.74956		7.01000	40.36039			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.52806			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	8.11500	100.91889		8.11500	144.18668			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.73000	36.82622		7.73000	162.25254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond		7.73000	37.25693		7.73000	162.52896			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.72023			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.66654			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08509			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08509			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54761			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44848			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46800			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07214			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47005			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71897			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33974			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40843			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.39963			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.40843			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.00459			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	107.30506		8.87000	105.73299			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.19000	102.24278		8.19000	102.22036			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.64000	114.41965		9.64000	114.39022			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.02500	107.75978		8.02500	107.73661			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.21000	109.30552		9.21000	109.27833			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.29500	110.26581		9.29500	110.23845			7,436,000,000,000.00	800,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	9.64500	98.33347		9.64500	98.30803			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.46000	99.66556		10.46000	99.63765			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.46000	92.64687		10.46000	92.62106			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96302			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.95991			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90167			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80806			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01889			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.35846			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73356			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.97500	101.32199		10.97500	104.53441			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.51789		100.00000	13.48478			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.68053		100.00000	4.66575			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.84361		100.00000	13.79992			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60880			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.51500	100.28877		7.51500	99.43799			102,955,500,000.00	13,700,000	27,400,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01722			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87773			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09411			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	50.64144		100.00000	50.26133			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64241			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.07848			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.23012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.53939			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.16000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.33857			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.89174			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.15924			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.12831			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.64594			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.64169			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.20000		108.13369		8.20000	108.10995			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.08000		110.70655		7.08000	110.68551			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.99500		108.94259		7.99500	108.91939			41,574,000,000.00	5,200,000	1,470,000,000.00
DV23	On 27/02/2023	Spot Bond	8.69500		110.04521		8.69500	110.01976			12,379,071,500.00	1,423,700	1,071,323,700.00
DV24	On 18/02/2024	Spot Bond	8.92500		107.37458		8.92500	107.34910			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.13500		110.34327		9.13500	110.31649			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.43359			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.34085			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.17851			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06802			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.33680			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.09371			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26452			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32358			0.00	0	480,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	7.48000	131.74607		7.48000	131.71979			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.04901			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.88062		0.20000	136.92368			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.55167		2.05500	123.45952			1,640,000,000,000.00	800,000,000	6,900,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06500	110.93904		2.06500	110.91941			0.00	0	4,800,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07500	111.90729		2.07500	111.88756			0.00	0	29,950,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.46666		2.16000	102.44833			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.10000	109.83048		9.10000	109.80393			3,640,000,000,000.00	400,000,000	100,000,000.00
EMM02	On 11/03/2021	Spot Bond	8.95000	110.62358		8.95000	110.59683			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.51000	103.94094		9.51000	103.91426			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.76000	95.79059		9.76000	97.48464			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.91000	106.94132		9.91000	104.73012			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.19981			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.95791			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53969			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.42693			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.41070			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17699			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.38927			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.64623			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	65.42641		100.00000	65.21990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ212U	On 12/02/2015	Spot Bond	100.00000	88.46295	100.00000	88.26326				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.00500	106.27916	11.00500	106.24822				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.55750				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.49037				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.36783				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.37500	99.10793	9.37500	99.08299				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.13606				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.95573				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.19948				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.21152				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.54082				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.17873				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18588				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.17730				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18326				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18271				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18029				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000	102.34809	7.10000	102.32847				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.33500	106.61704	7.33500	106.59594			2,950,846,294,500.00		402,296,700	53,705,500,000.00
ES23	On 25/01/2023	Spot Bond	8.09500	114.59279	8.09500	114.56808			103,300,295,000.00		12,761,000	4,599,261,000.00
ES26	On 02/04/2026	Spot Bond	8.44000	96.93620	8.44000	96.91419			77,533,216,000.00		9,186,400	3,215,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.24000	86.10782		9.22000	86.24252			53,668,890,660,000.00	5,808,321,500	45,016,000,000.00
ES42	On 25/04/2042	Spot Bond	9.29000	92.95836		9.29000	92.93518			5,574,000,000,000.00	600,000,000	23,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.15270			0.00	0	5,700,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.15731			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03919			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83717			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30501			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.10780			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.58005			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46795			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94939			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09818			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.90289		100.00000	10.87648			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.61082		100.00000	10.58511			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.51828			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.09194			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.69501			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.81279			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.89500	102.35870		8.89500	102.33436			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.45365			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45358			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.66979			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.15367			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.95222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.98477		0.00		0	0.00	
FRB14	On 02/06/2026	Spot Bond	9.70000	101.92023	9.70000	106.25673		0.00		0	0.00	
FRBC21	On 21/12/2018	Spot Bond	10.59500	109.74086	10.59500	109.70991		0.00		0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.63603		0.00		0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.13000	132.45869	2.13000	133.32359		0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.14000	127.29956	2.14000	280.97453		0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.33500	105.26089	2.33500	111.87104		0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.39500	102.74177	2.39500	161.74373		0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.20000	120.97843	2.20000	221.32565		0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.25500	107.45411	7.25500	107.43295		0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.78100	63.74987	7.78100	63.10757		0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.45100	40.83440	9.45100	39.92640		0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.52747	9.69000	38.60638		0.00		0	0.00	
FRC02U	On 02/03/2015	Spot Bond	100.00000	79.34783	100.00000	79.17570		0.00		0	0.00	
FRC03U	On 27/03/2015	Spot Bond	100.00000	81.63582	100.00000	81.46785		0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	102.38145		0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72470		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49457		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63975		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.14490	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.14490	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61956		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54395			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80575			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59319			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.11645		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	101.69338			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08454			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02323			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	19.39545		100.09221	19.34790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44717			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.86424			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.91912			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.06501			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60426			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.62199			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48213			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51404			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.97941			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48765			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.06571		13.22500	59.04460			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40315			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40491			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.06087			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.46829			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.56500	96.80577		3.56500	100.13205			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.53164			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.53164			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.11517			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34215			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.55518			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.44365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.41020		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.51331		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.64945		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.33866		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.50803		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.73815		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.89174		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.49997		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.85480		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.39435		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.51404		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.51404		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.44965		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.15769		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.22053		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33012		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.98115		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.59847		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.96509		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.31215		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94229		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94484		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.89132		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81008		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.89132			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80683			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.45651			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.65839		8.75000	97.70431			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	103.32737			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.79460		100.00000	9.76369			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.94905		100.00000	8.92081			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.39280			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.53873		100.00000	1.53075			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.28956			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		24.06970		100.00000	23.88904			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.42181			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.46744		100.00000	0.46116			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.01130		100.00000	21.84608			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.42178			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.27629		100.00000	10.19916			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.42075			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.39977			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.49054			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.46077			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94000		99.57718		2.94000	126.55544			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.33284			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.32853			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.32853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.13574			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.60953			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.60072			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.80045			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66271			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.47000	117.05703		3.47000	122.33977			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.62903			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64496			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	107.61817		3.52000	121.95044			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.50000	105.23291		3.50000	122.10600			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	102.11629		2.81000	127.45524			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.88000	101.39750		2.88000	134.72776			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74251			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42366			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.61845			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.32678			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.88027			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.81307			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55450			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55275			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.61026			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40050			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.72050		100.00000	10.69425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.95853	100.00000	25.89496				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.73647	100.00000	60.54684				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.34789	100.00000	17.29314				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.55974	100.00000	6.47715				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000		151.48222	4.95000	151.44376				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.22118				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.80117				0.00	0	220,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.88726				0.00	0	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.10341				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.09168				0.00	0	509,200,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.12700				0.00	0	9,300,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.88922				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.91800		84.10713	1.91800	108.00669				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35500		104.27376	2.35500	136.95812				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.72293				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.97940	10.38000	100.95128				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.97940	10.38000	100.95128				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	100.65199				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49500		101.80169	2.49500	110.50357				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.89474	2.51000	211.81658				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46500		111.11295	2.46500	111.09219				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.93768				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		210.00077	2.54000	210.92333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.72836			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.42000	111.03227		2.42000	111.01167			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.55500	109.35827		2.55500	109.33758			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10569			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	49.26600			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36735			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.66000	108.05296		2.66000	107.33269			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.66000	114.84654		2.66000	262.77150			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.71000	113.01390		2.71000	260.93700			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond	2.35000	97.63349		2.35000	97.80714			0.00	0	0.00
FRS123		On 07/12/2033	Spot Bond	2.74000	161.17356		2.74000	205.08593			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.65000	122.59956		2.65000	270.81542			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.15000	127.20537		2.15000	280.77093			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.87000	120.63606		2.87000	266.57132			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.60000	101.86351		2.60000	129.34738			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.64490			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.13000	133.34731		2.13000	129.24700			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83368			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08652			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.47857			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.33500	110.72938		2.33500	110.70910			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	18.12062		104.97509	18.07428			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	24.97692		101.07593	24.91515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		16.71373		100.44759	16.67262			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.24287		100.76967	23.18556			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	2.03000		118.97435		2.03000	118.95344			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.28000		98.11520		2.28000	112.43108			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.63746			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000		97.84835		2.31000	112.12521			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.95541			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		128.08700		2.35000	350.62479			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.34387			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.97987			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	6.44500		102.43955		6.44500	102.42180			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.39000		102.60570		7.39000	102.58513			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.68000		103.72494		7.68000	103.70335			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.83500		109.03038		7.83500	109.00737			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.30000		103.09529		8.30000	103.07213			19,920,000,000.00	2,400,000	810,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.51000		102.43790		8.51000	102.41445			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.11500		94.06087		9.11500	94.03772			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.21000		114.93243		9.21000	114.90416			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.54000		102.28761		9.54000	101.15776			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.91500		99.18566		9.91500	99.15958			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.89500		82.81682		9.89500	82.79486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.22876			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.27310			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.29083			0.00	0	160,000,000.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.33509			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.40595			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.45908			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.68920			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11453			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.11927			0.00	0	110,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12043			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12361			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12843			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13244			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.15004			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.14696			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.28703			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.59000	103.08927		8.59000	103.06545			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69863			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	100.58136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.59339			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.61664			0.00	1,640,000,000	410,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.64548			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.68547			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67588			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.95944			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.87380			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.61070			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.74108			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.60130			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.02576			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.29994			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			43,780,000,000,000.00	437,800,000	437,800,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03410			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14779			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.45124			0.00	530,000,000	530,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76308			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	13.35646		100.00000	13.25622			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.03554			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51840			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.47945			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.48503			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.73816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70521			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.79059			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.16581	101.90372		7.16581	98.40667			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	100.82566			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.16663	101.53136		8.16663	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	100.87074			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.61718	101.57698		8.61718	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	100.92579			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	100.87183			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98200			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01600			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.40505			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.62000	105.23554		8.62000	105.21141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	7.72000	112.32153		7.72000	112.29840			20,844,000,000.00	2,700,000	922,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	129.00930		1.96000	284.67018			0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	131.93472		1.96000	290.99071			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.18000	103.59954		9.18000	103.57428			25,711,344,000,000.00	2,800,800,000	4,524,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.18000	103.61073		9.18000	103.58547			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	92.62087		100.00000	92.38579			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.17668		100.00000	24.11747			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.95450		100.00000	60.80684			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.12909		100.00000	29.05853			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	94.10859		100.00000	93.86974			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000	118.87807		1.67000	118.85842			60,462,798,228,000.00	36,205,268,400	18,584,100,000.00
I2038	On 31/01/2038	Spot Bond	1.73000	126.78399		1.73500	126.64762			85,679,155,482,000.00	49,525,523,400	92,732,820,000.00
I2046	On 31/03/2046	Spot Bond	1.72500	128.65435		1.72500	128.63282			1,552,859,145,000.00	900,208,200	97,300,000,000.00
I2050	On 31/12/2050	Spot Bond	1.73000	139.26794		1.73000	139.24468			12,422,072,624,000.00	7,180,388,800	69,137,620,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.14500	103.05676		7.14500	103.03699			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.02579			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.85585			0.00	300,000,000	2,000,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.83000	103.93220		7.83000	103.91015			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.49000	109.18079		7.49000	109.15862			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.65000	103.23525		7.65000	103.21419			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.47573			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.65000	101.37085		1.65000	130.59098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	2.20000		104.52046		2.20000	132.72263			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.28313			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.79219			0.00	0	160,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.61000		104.68733		7.61000	104.66584			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.72765			0.00	0	2,000,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.49853			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.31263			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.22500		102.70180		8.22500	102.67919			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.67000		96.86028		8.67000	96.83794			9,537,000,000.00	1,100,000	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30395			0.00	0	4,500,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.69000		100.08366		7.69000	100.06291			4,614,000,000,000.00	600,000,000	800,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.72000		104.56895		8.72000	104.52109			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38757			0.00	0	110,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.51945			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		101.32603		7.90000	101.30471			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.00500		102.93311		8.00500	102.91116			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.57200			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25457			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.26000		104.96823		7.26000	104.94790			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.96500		106.92202		7.96500	106.89934			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.14500		109.63113		9.14500	109.60449			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.14334			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.64173			0.00	0	310,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.55274			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		100.00000		0.00000	100.56419			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.00000		0.00000	100.57550			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00620		100.00000	0.00618			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.76511			0.00	0	320,000,000.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.00000		0.00000	100.70494			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.35000		100.76551		8.35000	100.74286			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			100,000.00000		0.29099		100,000.00000	0.26993			2.92e+018	29,200,000,000	35,000,000,000.00
IDCG05	On 24/11/2019	Spot Bond			100.00000		13.07078		100.00000	12.97267			2,080,000,000,000,000.00	20,800,000,000	18,000,000,000.00
IDCG06	On 24/11/2024	Spot Bond			8.00000		115.56987		8.00000	115.52074			0.00	0	48,000,000,000.00
IDCP01	On 19/04/2015	Spot Bond			5.00000		100.53070		5.00000	100.51720			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000		100.53070		5.00000	100.51720			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.60979		5.00000	101.59615			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.53053		5.00000	100.51689			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.81290		4.00000	100.80187			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		102.88543		4.00000	100.43617			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		32.28323		100.00000	32.18245			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		32.10111		100.00000	32.00088			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		32.10111		100.00000	32.00088			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		106.03614		9.20000	106.00994			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond			0.00000		100.00000		0.00000	101.33644			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond			0.00000		100.00000		0.00000	101.33644			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.21545			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.74544		100.00000	8.72402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.15097			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.58000	101.86394		8.58000	101.84060			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.05551			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.78469		100.00000	13.75129			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	60.73647		100.00000	60.54684			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.15350		100.00000	10.10885			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	99.45505		100.00000	99.72678			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000	99.96577		6.25000	99.98288			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000	99.91446		6.25000	99.81200			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000	99.79494		6.25000	99.69273			0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	100.00000	94.80519		100.00000	100.00000			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	99.18263		6.40000	99.07924			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000	99.06203		6.40000	98.95890			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000	98.93355		6.45000	98.82988			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000	98.81262		6.45000	98.70921			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.69199		6.45000	98.58883			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.57166		6.45000	98.46874			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000	98.45161		6.45000	98.34895			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47644			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.77356	103.21237		10.77356	102.77535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	10.77356	101.96149		10.77356	101.87018			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.56489			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.25264			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53517			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.97120		6.50000	100.95346			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57561			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.47534			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47306			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84114			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.51404			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.46164			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.17931			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.16423			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41074			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28889			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14957			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14796			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.03347			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.29096			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.72854			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.74586			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30438			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55674			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.90164			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.39973			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05742			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92708			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93901			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.34000	102.04464		8.34000	102.02173			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16746			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.19491			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.21324			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.86223			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90560			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.08733			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.19000	101.04182		9.19000	101.01675			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.50288			0.00	0	70,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.18000	105.57506		8.18000	105.55169		4,925,178,000,000.00	602,100,000	2,500,000,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.06674			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.01481			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.42747			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.59185			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.32500	105.74734		8.32500	105.72378			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.19107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.72419				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.29000	97.45978	3.29000	126.67568				0.00	0	7,000,000.00
IV019	On 31/03/2028	Spot Bond	3.57500	141.92881	3.57500	141.89795				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.30690				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.04083				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.96108				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.78532				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.37594				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.67000	98.35907	3.67000	99.19622				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000	98.27707	3.67000	105.36901				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.90214				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.30009				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.84500	112.08673	9.84500	112.05698				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.87370				0.00	0	45,430,000.00
IV19A	On 31/03/2028	Spot Bond	3.67500	140.38120	3.67500	140.35029				0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000	99.88028	6.25000	99.77789				0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	99.76085	6.25000	99.65870				0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000	99.26895	6.40000	99.16538				0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000	99.14814	6.40000	99.04483				0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000	99.02763	6.40000	98.92457				0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.45000	99.02011	6.45000	98.79537				0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000	98.77813	6.45000	98.67478				0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000	98.65758	6.45000	98.55449				0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000	98.53733	6.45000	98.43449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA509	On 26/02/2015	Spot Bond	6.45000	98.41737		6.45000	98.31478			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.31556			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.18602			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.91540			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01828			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.11888			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.04114			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.90370			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92735			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93332			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.94526			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89153			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78557			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59070			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.45270			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.18702			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.16676			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90003			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67300			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53013			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22072			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.25171			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25171			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.56500	104.79965		8.56500	106.06596			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.20313		100.00000	14.14972			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.22140		100.00000	11.17206			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.78308			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.77000	104.55334		8.77000	106.03364			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60189			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.24695			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42010			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.17055			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64614			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.85561			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.12500	105.39270		7.12500	100.91751			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.44579			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.10820			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	83.83851		100.00000	83.64926			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59004			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	88.07056		100.00000	87.86186			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63656			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.24835		100.00000	33.16781			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31992			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.60755	100.00000	86.40566				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		91.23294	100.00000	91.02028				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		85.50483	100.00000	85.30826				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		96.22955	100.00000	95.98025				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.56758				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.62457				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.73365				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		54.79795	100.00000	54.66520				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.04621				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.59427				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.11000		143.66595	8.11000	143.63440				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.45743				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.35085				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.53352				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.94024				0.00	0	80,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.33305				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.31594				0.00	300,000,000	300,000,000.00
LBK11	On 28/11/2019	Spot Bond	8.00000		0.00000	8.00000	8.00000				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54961				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.29000		100.71159	8.29000	100.68937				27,357,000,000.00	3,300,000	3,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.34000		76.06120	8.34000	99.10648				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.85000		103.98009	8.85000	103.95562				15,045,000,000.00	1,700,000	650,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.20567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	9.64500	105.89635		9.64500	105.86909			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.40182			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	100.00000	17.56574		100.00000	2.22642			0.00	0	20,000,000,000.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.03507			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.16441			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.31922			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98294			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.79087			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.23941			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84002			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.77289			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.22822			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.55159			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.56337			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.57474			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57206			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.92779			0.00	0	400,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.50875			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.05248			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37231			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73842			0.00	0	60,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.28407			0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76554			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.88660			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.39601			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.36748			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.37572			0.00	0	500,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		83.82970		100.00000	83.64090			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		38.52444		100.00000	38.43009			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		93.57326		100.00000	93.33333			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.83309		100.00000	18.75027			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.70964		100.00000	23.53167			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.86380		100.00000	23.68468			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.99493		100.00000	20.83735			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.22500		103.95830		8.22500	103.93529			4,935,000,000.00	600,000	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.24500		103.42244		8.24500	103.39949			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.62641			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.51836			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.86738			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.03386			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.87470			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.00857			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.42500		103.21872		7.42500	103.19805			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.21500		107.51913		8.21500	107.49561			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.02500		109.01107		9.02500	108.98492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	6.11500	104.31044		6.11500	104.29302			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28195			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.32624			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.02000	106.46908		9.02000	106.64311			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.29500	102.61415		7.29500	102.59384		55,437,623,000,000.00	7,599,400,000	5,069,400,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.96063			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.35000	100.89585		8.35000	100.87331			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.46873			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.90000	110.14620		8.90000	107.45166			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.23241			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.05000	100.90230		8.05000	100.88054			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.24500	104.74413		7.24500	104.72387			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.04000	108.61554		8.04000	108.59228			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.27661		100.89771	6.26129			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.36021		100.61875	6.34472			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24676			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.28897			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.60921		100.00000	0.60773			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.60921		100.00000	0.60773			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.51000	98.75219		8.51000	98.72946			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	101.29077		7.59000	101.27026			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.54000	101.73243		8.54000	101.70931			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.35000	106.73863		8.35000	106.71451			0.00	0	6,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13820			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.84500	107.36533		8.84500	107.33966			0.00	0	4,500,000.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14822			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.71000	106.77553		8.71000	106.70052			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16349			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.29586			0.00	0	14,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80627			0.00	0	80,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.10482			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23978			0.00	0	230,000,000.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18883			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.25877			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.27423			0.00	0	40,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.84500	104.93776		6.84500	104.91826			4,107,000,000.00	600,000	680,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.70150			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.04500	115.52173		8.04500	115.49657			15,285,500,000.00	1,900,000	1,370,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.28500	37.87303		10.28500	37.86287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.04500	102.02404		7.04500	102.00488			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.99491			0.00	200,000,000	50,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.44000	104.03397		7.44000	104.01299			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30629			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.31465			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.88457			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11787			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93989			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89834			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.18129			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.88420			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	100.64147			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60201			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.52884			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.21197			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.20115			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38381			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31294			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.80736			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26951			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25514			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.52143				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.44365				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.45500	108.65841	9.45500	109.24305				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.43485				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.49000	107.38068	9.49000	108.15371				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.44365				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.29921				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33928				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.45773				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.47534				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.83500	104.11153	7.83500	104.08943				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.73076				0.00	600,000,000	300,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.72154				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.42500	107.45666	9.42500	107.86400				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.05909				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.02637				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.92382				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.44000	111.57371	11.44000	111.53943				0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	107.98743				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.16989				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000	170.77059	2.16000	170.74006				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	95.69898	2.60000	138.37699				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.07000	108.90469	8.07000	108.88127				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.44318			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.70000		107.37566		8.70000	107.62098			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03706			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.15830			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.03487			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.03628			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.03546			0.00	400,000,000	400,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.90000		107.34235		8.90000	109.52527			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.03634			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.03710			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.03656			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.10000		107.30931		9.10000	107.54777			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.03828			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.03765			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.03793			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.04792			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.04463			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.03875			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.90500		114.58279		7.90500	114.55851			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.75000		120.60673		8.75000	120.57820			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500		172.89195		2.05500	172.86153			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.55000		120.52153		9.55000	120.49080			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.22342			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05551			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.41886			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.77583			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.98060			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.95487			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.93930			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.71311		100.00000	15.67504			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	59.63187		100.00000	59.48741			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.13500	102.30282		7.13500	102.28312			0.00	0	7,360,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	22.39087		100.00000	22.33662			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.58000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	92.13079		100.00000	91.90553			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.28408			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.64129			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88697			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.78386			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.84696			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36533			0.00	0	300,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.37861			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.74430			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.00000	108.15934		9.00000	108.07729			0.00	0	6,900,000.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.59214			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.60834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.61563			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.63183			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.70141			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71757			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.58770			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.53000		44.13421		7.53000	44.12530			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.14500		108.34373		6.14500	108.32561		2,215,413,220,500,000.00	60,522,900,000	38,432,900,000.00	
R158P	On 15/09/2015	Spot Bond	6.23000		95.22023		6.23000	95.20409			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.33000		114.70588		6.33000	114.68613		3,371,820,192,546,000.00	32,673,016,200	81,719,100,000.00	
R159P	On 15/09/2016	Spot Bond	6.16000		89.66352		6.16000	89.64850			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.72500		126.07795		7.71000	126.18508		6,033,701,669,580,000.00	81,061,704,800	11,567,803,200.00	
R187P	On 21/12/2026	Spot Bond	7.45000		41.37274		7.45000	41.36447			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.37000		38.84406		7.37000	38.83638			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		285.28210		1.65000	291.17391		14,667,745,290,000.00	8,889,542,600	21,576,339,200.00	
R201	On 21/12/2014	Spot Bond	5.61000		103.99140		5.54000	103.98044			0.00	0	400,000,000.00
R202	On 07/12/2033	Spot Bond	1.71000		234.33337		1.71000	237.44869		112,209,351,327,000.00	65,619,503,700	41,794,829,900.00	
R2023	On 28/02/2023	Spot Bond	7.46000		103.63032		7.44500	103.70173		2,164,319,774,732,000.00	90,123,294,200	08,162,494,200.00	
R203	On 15/09/2017	Spot Bond	6.50500		106.04737		6.49000	106.06754		2,597,740,032,921,000.00	99,345,124,200	84,313,685,400.00	
R2030	On 31/01/2030	Spot Bond	8.13500		101.40398		8.13500	101.38201		2,044,940,478,341,000.00	51,375,596,600	26,159,500,000.00	
R2032	On 31/03/2032	Spot Bond	8.29500		100.88644		8.29500	100.86392		2,318,530,434,843,000.00	79,509,395,400	38,768,495,400.00	
R2037	On 31/01/2037	Spot Bond	8.41500		103.57633		8.41500	103.55314		2,037,570,922,530,000.00	42,135,582,000	01,256,700,000.00	
R204	On 21/12/2018	Spot Bond	6.81000		107.63259		6.79500	107.66678		3,746,788,644,042,000.00	50,189,228,200	56,204,630,000.00	
R2044	On 31/01/2044	Spot Bond	8.51000		105.38093		8.51000	105.35707		724,839,250,000,000.00	85,175,000,000	58,355,200,000.00	
R2048	On 28/02/2048	Spot Bond	8.50000		104.86092		8.50000	104.83681		1,709,867,376,300,000.00	01,160,867,800	56,149,525,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.03500	103.56044		7.02000	103.60511			659,608,287,471,000.00	93,760,950,600	10,854,978,600.00
R208	On 31/03/2021	Spot Bond		7.21500	98.72952		7.20000	98.78457			1,845,125,000,472,000.00	55,734,580,800	17,443,395,600.00
R209	On 31/03/2036	Spot Bond		8.35000	80.22131		8.33000	80.36956			1,703,416,571,410,000.00	04,001,984,600	61,394,814,600.00
R210	On 31/03/2028	Spot Bond		1.67000	175.55441		1.67500	175.42573			15,999,553,236,000.00	9,580,570,800	36,916,330,000.00
R211	On 31/01/2017	Spot Bond		0.95000	132.54951		0.95000	132.53017			959,887,220,000.00	1,010,407,600	29,522,117,900.00
R212	On 31/01/2022	Spot Bond		1.65000	137.55179		1.63000	137.70760			23,482,097,430,000.00	14,231,574,200	87,162,310,000.00
R213	On 28/02/2031	Spot Bond		8.19500	91.05360		8.18500	91.11564			3,438,403,085,326,000.00	19,573,286,800	00,124,800,000.00
R214	On 28/02/2041	Spot Bond		8.43500	81.24419		8.43500	81.22566			2,436,100,340,247,000.00	88,808,576,200	70,849,621,200.00
R227C	On 15/03/2015	Spot Bond		6.39000	98.14435		6.39000	98.12749			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.23000	95.22023		6.23000	95.20409			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.15000	92.43680		6.15000	92.42134			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.16000	89.66352		6.16000	89.64850			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.54500	99.63672		5.54500	99.62164			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.30000	96.55268		6.30000	96.53631			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.17000	93.72997		6.17000	93.71441			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.15000	90.95256		6.15000	90.93751			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.21000	88.13319		6.21000	88.11847			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.46500	84.93873		6.46500	84.92397			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.51500	82.15700		6.51500	82.14261			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.80000	78.78652		6.80000	78.77212			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.78000	76.25580		6.78000	76.24191			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.76000	73.82066		6.76000	73.80725			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.75000	71.44210		6.75000	71.42914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	6.98000	68.25962	6.98000	68.24682				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.96000	66.03506	6.96000	66.02272				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.12000	63.17003	7.12000	63.15795				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.09000	61.12347	7.09000	61.11183				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.06000	59.16037	7.06000	59.14916				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.03000	57.27694	7.03000	57.26612				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.99000	55.51548	6.99000	55.50506				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.95000	53.82903	6.95000	53.81898				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.65000	48.76690	7.65000	48.75690				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.61000	47.15281	7.61000	47.14319				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.57000	45.60974	7.57000	45.60048				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.53000	44.13421	7.53000	44.12530				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.49000	42.72292	7.49000	42.71434				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.45000	41.37274	7.45000	41.36447				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.41000	40.08072	7.41000	40.07275				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.37000	38.84406	7.37000	38.83638				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12965				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.02261				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.17175				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.01027				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.89324	100.00000	20.84262				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.32834	100.00000	9.30574				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.48001	100.00000	25.41761				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	53.04493	100.00000	52.81166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42343			0.00	0	400,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.62207			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.96937			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	100.00000	13.59245		100.00000	0.00000		2,330,000,000,000,000.00	23,300,000,000	19,900,000,000.00	
RDFB05	On 27/11/2019	Spot Bond	100.00000	7.74664		100.00000	0.00000		5,060,000,000,000,000.00	50,600,000,000	50,100,000,000.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.16489			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	100.00000	85.15306		100.00000	84.96673		1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	
RDFC17	On 26/05/2015	Spot Bond	100.00000	71.66591		100.00000	71.53465		3,720,000,000,000,000.00	37,200,000,000	37,200,000,000.00	
RDFC18	On 25/11/2015	Spot Bond	100.00000	43.41116		100.00000	100.00000		1,090,000,000,000,000.00	10,900,000,000	10,900,000,000.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44505			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.96003			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.45115			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.64240			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75427			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.96158			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.71685			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.01714			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.78016			0.00	0	60,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.45859			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.68762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.42167			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.00949			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.77766			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.52037			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.68446			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.97398		12.35000	105.93948			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.57713		100.00000	13.54424			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.82734			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.71479			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42132			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.36581		100.00000	4.35512			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	23.73295		100.00000	23.67546			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	34.98573		100.00000	34.90097			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.61825		100.00000	12.60279			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.25114		100.00000	29.18027			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.41203			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.65441			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.50000	108.13805		8.50000	108.11332			6,800,000,000.00	800,000	780,000,000.00
RW23	On 10/12/2023	Spot Bond	8.69500	109.43962		8.69500	109.41417			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.41500	92.81232		9.41500	111.11497			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.83049			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53000	106.06935		7.53000	106.04770			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.04199			0.00	220,000,000	220,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	8.54000	102.81596		8.54000	102.79246			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.74430			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.92831			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.61697			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.76639			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.75327			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.79500	101.45312		6.79500	101.43485			7,474,500,000.00	1,100,000	1,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.29500	101.39431		8.29500	101.37167			5,806,500,000.00	700,000	2,370,700,000.00
SBN27	On 15/09/2015	Spot Bond	7.60500	107.17614		7.60500	107.15404			760,500,000,000.00	100,000,000	100,000,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.89542		7.96000	106.87237			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39500	107.34278		7.39500	107.32124			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.89000	102.53288		7.89000	102.51096			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54000	107.22767		7.54000	107.20574			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.69000	107.10881		7.69000	107.08648			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48881			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17259			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.54000	104.99886		7.54000	104.97739			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21091			0.00	200,000,000	300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37021			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.32412			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.67000	111.79873		8.67000	111.77281			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.61000	103.34385		9.61000	103.31706			144,150,000,000.00	15,000,000	15,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.20877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32478			0.00	1,000,000,000	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.26281			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.40003			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.37500	101.89387		8.37500	101.87079			41,875,000,000.00	5,000,000	1,430,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	16.09283		100.00000	16.05740			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.98500	109.77938		8.98500	109.75317			134,775,000,000.00	15,000,000	2,515,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81971			0.00	0	170,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.49500	104.70422		8.49500	104.68042			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.62000	90.29609		9.62000	90.27267			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.48853			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.36000	107.58184		9.36000	107.55496			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.36003			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.39710			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.51000	112.58143		9.51000	105.58058			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.90000	98.72246		8.90000	98.69871			10,680,000,000.00	1,200,000	100,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.33000	110.53126		7.33000	110.50964			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	126.92328		2.18000	280.16119			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.59500	102.73579		1.59500	130.74206			0.00	0	200,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.90019			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		16.05280	100.00000	16.01349				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.98837	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		115.05270	2.22000	129.03818				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.97120	6.50000	100.95346				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.99141				0.00	0	160,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.25761				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.78983				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.52000		104.12091	8.52000	104.09718				5,112,000,000.00	600,000	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.52396				0.00	36,960,000	9,240,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.25480				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.37322				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.25533				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.38242	100.00000	21.33062				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.60112				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		77.97127	100.00000	77.75647				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.49534				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.23604	100.00000	24.17668				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.07760	100.00000	32.97320				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.32967	100.00000	24.25371				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.83000		105.38328	8.83000	105.30784				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.83241				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.25428				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.58000		105.96205	7.58000	105.94063				0.00	0	2,140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	8.39500	104.29586		8.39500	103.37054			7,555,500,000,000.00	900,000,000	450,000,000.00
SNT01	On 15/09/2017	Spot Bond	7.89000	102.53288		7.89000	102.51096			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.01905			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.22992			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.50950			0.00	0	170,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.09870			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.10134			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30099			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.59000	106.97950		7.59000	106.95773			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.86252			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13120			0.00	0	120,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.85861			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.75000	98.00148		8.75000	97.97843			28,875,000,000.00	3,300,000	140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89630			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39634			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66179			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.80800	91.22194		8.80800	91.20035			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.30000	93.53691		8.30000	93.51601			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.78500	103.91141		6.78500	103.89218			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.28000	98.40800		8.28000	98.38630			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53051			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.67000	103.08116		7.67000	103.05974			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000	110.61043		2.42000	111.01167			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.74500	103.18876		7.74500	104.32008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.51000		111.56435		9.51000	111.53604			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.88963			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.53500		80.94313		9.53500	80.92230			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.77758			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.82315			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.82431			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.39360			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.92103			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.57551		0.00000	98.76489			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.91391			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.77450			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.76154			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.96557			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		85.68075		100.00000	85.48009			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.91385			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.33410			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.77670			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.76871			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.63823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1193	On 17/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.90196			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.75866			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.72792			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.56574			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978		5,880,000,000,000,000.00	58,800,000,000	19,600,000,000.00	
SY1200	On 18/12/2014	Spot Bond	100.00000		94.55959		100.00000	94.31525		7,540,000,000,000,000.00	75,400,000,000	45,300,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.60500		106.71459		6.60500	106.69553			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.32000		106.20971		8.32000	106.18592			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		37.20535		100.00000	37.11522			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.71037			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.44209			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.88892			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.10704			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23767			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.29972			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.86324			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09345			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.55691			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58000		104.59101		7.58000	104.56987			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.74326			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.76310			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.79330		7.83000	102.77185			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.73235			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75714			0.00	200,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.81126			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.73235			0.00	130,624,600	65,312,300.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75714			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.04306		7.16000	102.53586				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.80569			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80173			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89664			0.00	0	200,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88381			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26975			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22578			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73136			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76310			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.11245		8.73000	103.04065				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72839			0.00	1,040,000,000	260,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75714			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.26500	100.18866		8.26500	102.65577				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73949			0.00	1,640,000,000	410,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77461			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80767			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79678			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81071			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89467			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	94.74783			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.20133			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.20525			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.20966			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.09935			0.00	680,000,000	170,000,000.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.10266			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.62000	102.47810		8.62000	103.93013			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.00000	96.22504		8.00000	8.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.11122			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.12173			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		100.00000	2.20971		100.00000	100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.16402			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77562			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.36344		101.06155	6.34789			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	100.86882			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.61167			0.00	80,000,000	80,000,000.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.85713			0.00	80,000,000	80,000,000.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.27365			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.76057			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77060			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.76057			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.77060			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.77562			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75455			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77060			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82576			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.82576			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82576			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90591			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.92593			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90090			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30039			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.32528			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31533			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.27500		102.81465		7.27500	102.79477			7,275,000,000.00	1,000,000	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	8.97000		92.52473		8.97000	92.47296			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.39000		105.19776		7.39000	105.17667			25,865,000,000.00	3,500,000	27,712,893,400.00
TN20	On 17/09/2020	Spot Bond	8.88000		109.25756		8.88000	109.23133			17,915,292,552,000.00	2,017,487,900	21,735,487,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.15009		100.00000	1.14650			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.15000		110.54456		9.15000	110.51724			0.00	0	10,736,000,000.00
TN25	On 19/08/2025	Spot Bond	9.41500		103.12074		9.41500	103.09496			6,508,589,500,000.00	691,300,000	16,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.48000	96.03600		9.48000	96.01143			38,868,000,000.00	4,100,000	8,660,000,000.00
TN30	On 09/10/2030	Spot Bond	9.83500	113.27533		9.83500	106.64809			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.36500	111.60923		10.36500	104.83372			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.97206			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.07250			0.00	1,280,000,000	720,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.18943			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.19411			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.19453			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.21730			0.00	130,000,000	130,000,000.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.26463			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.19435			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11470			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02516			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.04595			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89317			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.95127			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91705		10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.91911		9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92028		100.00000	9.89384			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.45349			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.54156			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.59047			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.60025			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.87390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.47842			0.00	0	200,000,000.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.31102		100.00000	12.25688			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98420			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.05844			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.63917			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.42745			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.15436			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.92918			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.68536			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.44435			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	96.71942			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	96.45101			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.25740			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	95.81073			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	95.62983			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	95.33038			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	95.01284			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.73462			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.71499			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.38531			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.62083			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.67168			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.74418		100.00000	12.71331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC04U	On 19/01/2015	Spot Bond	100.00000		90.14015		100.00000	89.92503			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.74267			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.70587			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		68.14815		100.00000	67.64706			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.75103			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.38288			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.12601			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.05085			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.93738			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.78082			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	100.00000		86.52126		100.00000	100.00000			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.90519			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.06462			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.71916			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.07125			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.60000		112.52092		8.60000	112.49474			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09191			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.11165			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.33103			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.34127			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.34177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19446			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22608			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.72000	108.06019		6.72000	108.04078			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000	242.61325		1.44000	242.57463			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.46500	101.21031		6.46500	101.19281			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.99000	104.51875		6.99000	104.49924			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.35000	106.20518		7.35000	106.18435			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.64500	105.97084		7.64500	105.94924			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.74000	106.32007		7.74000	106.29813			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.09500	96.50581		6.09500	96.49006			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02500	94.83798		6.02500	94.82251			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.55500	99.95436		5.55500	99.93916			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09500	96.49006		6.09500	96.47432			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.74000	72.55502		6.74000	72.54173			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	53.74154		100.00000	53.63958			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	28.44607		100.00000	28.39210			0.00	0	0.00
Total for j-Bonds :										2.99e+018	13,031,157,900	0711957800200.00
Grand Total:										2.99e+018	13,031,226,660	0711961993753.00