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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2014

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 28/11/2014	Any day expiry		11.01820	11.01820		10.97740	10.97740		10.04	0.00	0	0.00
\$ / R	On 02/12/2014	Any day expiry		11.01990	11.01990		10.97370	10.97370		10.82	0.00	0	201.00
\$ / R	On 03/12/2014	Any day expiry		11.02000	11.02000		10.97540	10.97540		11.00	0.00	0	0.00
\$ / R	On 03/12/2014	Any day expiry	10.98	Put	39.86550	0.03987	60.68820	0.06069	39.866	11.23	0.00	0	4,000.00
\$ / R	On 10/12/2014	Any day expiry		11.03250	11.03250		10.98820	10.98820		10.75	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.03440	11.03440		10.99020	10.99020		10.76	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.03640	11.03640		10.99220	10.99220		10.77	440,760,706.80	39,937	920,434.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01590	0.00002	0.00000	0.00000	0.016	27.04	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.02930	0.00003	0.00010	0.00000	0.029	22.94	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.05820	0.00006	0.01800	0.00002	0.058	18.96	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.07330	0.00007	0.06760	0.00007	0.073	17.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.12060	0.00012	0.16350	0.00016	0.121	16.66	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	936.63340	0.93663	892.51110	0.89251	936.633	16.04	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.23340	0.00023	0.31110	0.00031	0.233	16.04	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	737.28470	0.73728	693.34760	0.69335	737.285	14.80	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	1.15590	0.00116	1.49290	0.00149	1.156	14.55	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	1.23580	0.00124	1.59450	0.00159	1.236	14.49	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	1.32120	0.00132	1.70290	0.00170	1.321	14.43	0.00	0	2,490.00

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	10.38	Put	1.51010	0.00151	1.94260	0.00194	1.510	14.30	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	1.72590	0.00173	2.21590	0.00222	1.726	14.18	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	2.25360	0.00225	2.88320	0.00288	2.254	13.93	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	2.40870	0.00241	3.07920	0.00308	2.409	13.87	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	3.14230	0.00314	4.13740	0.00414	3.142	13.62	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	3.35820	0.00336	4.45100	0.00445	3.358	13.56	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	3.87020	0.00387	5.14600	0.00515	3.870	13.46	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	4.77970	0.00478	6.38080	0.00638	4.780	13.30	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	6.76040	0.00676	9.06620	0.00907	6.760	13.05	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	8.29600	0.00830	11.14140	0.01114	8.296	12.90	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	13.23020	0.01323	17.76090	0.01776	13.230	12.55	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	322.47720	0.32248	283.74470	0.28374	322.477	12.39	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	313.54380	0.31354	275.15590	0.27516	313.544	12.34	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	278.48010	0.27848	241.64150	0.24164	278.480	12.14	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	261.39700	0.26140	225.44060	0.22544	261.397	12.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	26.57990	0.02658	35.29280	0.03529	26.580	11.99	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	28.25080	0.02825	37.45180	0.03745	28.251	11.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	212.28930	0.21229	179.43260	0.17943	212.289	11.74	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	181.64750	0.18165	151.23120	0.15123	181.648	11.53	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	53.54950	0.05355	69.34710	0.06935	53.549	11.38	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	56.58260	0.05658	73.08380	0.07308	56.583	11.33	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	59.75520	0.05976	76.97390	0.07697	59.755	11.28	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	139.47110	0.13947	113.22180	0.11322	139.471	11.23	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	114.23900	0.11424	91.03410	0.09103	114.239	11.03	1,142,390.00	10,000	30,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	77.83900	0.07784	98.83410	0.09883	77.839	11.03	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	91.56910	0.09157	74.84680	0.07485	91.569	10.83	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	82.12370	0.08212	67.68820	0.06769	82.124	10.83	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	70.50970	0.07051	58.03840	0.05804	70.510	10.98	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	130.55360	0.13055	162.89590	0.16290	130.554	11.03	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	57.17490	0.05717	47.03370	0.04703	57.175	11.19	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	51.35710	0.05136	42.25560	0.04226	51.357	11.29	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	39.01690	0.03902	32.16150	0.03216	39.017	11.55	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	202.61690	0.20262	239.96150	0.23996	202.617	11.55	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	29.40230	0.02940	24.32710	0.02433	29.402	11.80	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	27.76090	0.02776	22.99150	0.02299	27.761	11.86	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	20.75680	0.02076	17.29050	0.01729	20.757	12.11	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	17.39080	0.01739	14.54780	0.01455	17.391	12.27	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	12.90670	0.01291	10.88520	0.01089	12.907	12.52	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	12.15420	0.01215	10.26920	0.01027	12.154	12.58	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	470.23500	0.47023	513.52190	0.51352	470.235	13.09	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	3.43480	0.00343	3.20630	0.00321	3.435	13.68	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	3.11510	0.00312	2.92070	0.00292	3.115	13.84	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	2.96790	0.00297	2.78890	0.00279	2.968	13.92	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	1.77860	0.00178	1.70890	0.00171	1.779	14.78	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	1.55680	0.00156	1.50420	0.00150	1.557	15.01	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	1.10620	0.00111	1.08380	0.00108	1.106	15.64	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	0.93930	0.00094	0.92610	0.00093	0.939	15.95	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.80140	0.00080	0.79490	0.00079	0.801	16.26	0.00	0	500.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.77080	0.00077	0.76560	0.00077	0.771	16.34	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.63710	0.00064	0.63720	0.00064	0.637	16.73	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	964.23710	0.96424	1,008.43720	1.00844	964.237	16.73	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.61380	0.00061	0.61470	0.00061	0.614	16.81	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.44460	0.00044	0.45010	0.00045	0.445	17.51	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.20140	0.00020	0.21180	0.00021	0.201	18.69	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.19290	0.00019	0.20390	0.00020	0.193	18.75	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.01460	0.00001	0.02270	0.00002	0.015	22.68	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.01210	0.00001	0.01950	0.00002	0.012	23.02	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.00720	0.00001	0.01650	0.00002	0.007	24.03	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.00640	0.00001	0.01790	0.00002	0.006	24.05	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.00000	0.00000	0.04540	0.00005	0.000	19.63	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.04230	11.04230	10.99810	10.99810		10.47	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	27.93660	0.02794	36.77760	0.03678	27.937	11.57	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	167.35230	0.16735	202.80000	0.20280	167.352	10.97	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	0.99380	0.00099	0.98700	0.00099	0.994	15.75	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.07660	0.00008	0.09100	0.00009	0.077	30.58	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.05020	11.05020	11.00610	11.00610		10.50	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	180.30100	0.18030	215.94560	0.21595	180.301	11.04	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	34.82330	0.03482	31.61280	0.03161	34.823	11.82	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	304.62330	0.30462	345.51280	0.34551	304.623	11.82	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.05810	11.05810	11.01400	11.01400		10.31	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.12600	11.12600	11.08230	11.08230		10.70	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	65.28190	0.06528	79.71840	0.07972	65.282	10.30	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.07660	0.00108	0.30930	0.00031	1.077	22.25	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.17770	11.17770	11.13400	11.13400		10.78	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	84.54980	0.08455	98.90650	0.09891	84.550	10.38	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.61130	0.00061	0.60700	0.00061	0.611	18.15	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.17960	11.17960	11.13590	11.13590		10.97	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.18140	11.18140	11.13770	11.13770		11.00	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.21340	11.21340	11.16970	11.16970		11.09	172,720,000.20	15,403	131,063.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	9.36300	0.00936	11.30060	0.01130	9.363	10.80	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	20.73040	0.02073	24.41430	0.02441	20.730	10.59	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	38.66280	0.03866	44.66610	0.04467	38.663	10.41	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	70.06700	0.07007	81.93350	0.08193	70.067	10.36	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	82.54440	0.08254	95.89370	0.09589	82.544	10.43	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	93.56250	0.09356	108.13760	0.10814	93.563	10.49	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	96.46260	0.09646	111.35040	0.11135	96.463	10.50	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	128.79890	0.12880	146.87710	0.14688	128.799	10.65	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	380.72550	0.38073	358.35670	0.35836	380.726	10.80	1,903,627.50	5,000	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	175.78370	0.17578	197.76100	0.19776	175.784	10.83	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	207.60330	0.20760	198.76180	0.19876	207.603	11.88	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	437.41100	0.43741	473.33790	0.47334	437.411	12.12	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	170.78530	0.17079	164.26600	0.16427	170.785	12.43	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	168.45890	0.16846	162.08210	0.16208	168.459	12.47	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	157.36470	0.15736	151.66760	0.15167	157.365	12.67	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	113.76750	0.11377	110.69550	0.11070	113.768	13.67	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	95.04990	0.09505	92.91650	0.09292	95.050	14.28	0.00	0	5,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	54.90130	0.05490	54.11520	0.05412	54.901	16.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	50.49030	0.05049	49.86110	0.04986	50.490	16.50	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	48.95790	0.04896	48.38290	0.04838	48.958	16.61	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	32.36880	0.03237	32.28400	0.03228	32.369	18.17	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	16.55730	0.01656	16.68930	0.01669	16.557	22.68	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.23420	11.23420	11.19040	11.19040		11.36	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	102.47550	0.10248	117.48340	0.11748	102.475	10.56	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	17.00400	0.01700	15.78490	0.01578	17.004	24.86	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.24370	11.24370	11.19980	11.19980		11.34	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	272.28570	0.27229	299.14850	0.29915	272.286	11.25	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	92.03690	0.09204	90.48800	0.09049	92.037	15.11	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.29470	11.29470	11.25070	11.25070		11.53	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	113.93340	0.11393	128.90370	0.12890	113.933	10.53	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	28.28100	0.02828	27.47980	0.02748	28.281	25.04	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.34950	11.34950	11.30540	11.30540		11.67	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	120.37570	0.12038	135.22270	0.13522	120.376	10.43	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	169.71430	0.16971	188.31190	0.18831	169.714	10.75	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	220.22130	0.22022	214.71680	0.21472	220.221	13.58	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	34.43900	0.03444	33.62770	0.03363	34.439	24.81	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.37970	11.37970	11.33570	11.33570		11.86	46,668,149.70	4,101	33,684.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	112.74780	0.11275	121.05500	0.12105	112.748	10.66	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	117.05620	0.11706	125.60430	0.12560	117.056	10.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	128.40860	0.12841	142.11340	0.14211	128.409	10.59	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	189.82930	0.18983	211.84640	0.21185	189.829	10.85	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	198.16670	0.19817	220.58020	0.22058	198.167	10.90	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	233.50410	0.23350	257.45230	0.25745	233.504	11.09	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	242.83080	0.24283	267.14470	0.26714	242.831	11.14	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	346.44820	0.34645	374.08780	0.37409	346.448	11.62	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	404.91680	0.40492	437.61440	0.43761	404.917	11.86	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	319.84190	0.31984	311.56330	0.31156	319.842	12.53	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	142.18750	0.14219	140.84350	0.14084	142.188	15.93	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	111.19430	0.11119	111.00250	0.11100	111.194	17.04	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	97.45000	0.09745	97.71730	0.09772	97.450	17.70	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	85.37350	0.08537	86.00860	0.08601	85.374	18.41	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.40600	11.40600	11.36220	11.36220		11.88	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	133.16910	0.13317	144.82440	0.14482	133.169	10.64	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	36.22610	0.03623	37.11360	0.03711	36.226	24.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.46810	11.46810	11.42480	11.42480		12.05	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	144.29790	0.14430	156.54790	0.15655	144.298	10.79	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	45.85820	0.04586	44.36960	0.04437	45.858	24.28	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.52260	11.52260	11.47970	11.47970		12.17	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	152.19080	0.15219	166.53520	0.16654	152.191	10.88	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	48.56330	0.04856	50.82020	0.05082	48.563	24.05	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.55700	11.55700	11.51440	11.51440		12.34	0.00	0	4,785.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	104.14590	0.10415	113.33820	0.11334	104.146	10.98	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,068.64590	1.06865	1,036.02750	1.03603	1,068.646	10.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Call	784.89660	0.78490	761.38930	0.76139	784.897	10.92	643,615.21	820	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	207.89660	0.20790	226.98930	0.22699	207.897	10.92	170,475.21	820	24,142.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	773.04970	0.77305		750.11960	0.75012		773.050	10.97	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	216.04970	0.21605		235.71960	0.23572		216.050	10.97	196,389.18	909	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	378.14990	0.37815		376.37710	0.37638		378.150	13.68	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	281.79730	0.28180		283.37280	0.28337		281.797	15.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	210.55480	0.21055		213.44850	0.21345		210.555	16.67	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	149.05470	0.14905		155.33150	0.15533		149.055	22.10	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.58390	11.58390		11.54150	11.54150			12.51	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	159.36790	0.15937		171.86200	0.17186		159.368	10.95	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	58.68340	0.05868		57.18650	0.05719		58.683	24.22	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.64160	11.64160		11.59970	11.59970			12.68	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	165.10650	0.16511		177.35690	0.17736		165.107	11.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	67.65260	0.06765		69.68800	0.06969		67.653	24.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.69550	11.69550		11.65400	11.65400			12.82	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	168.54610	0.16855		180.67160	0.18067		168.546	11.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	65.91100	0.06591		65.65840	0.06566		65.911	23.98	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.72770	11.72770		11.68650	11.68650			12.97	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	992.96600	0.99297		967.13490	0.96713		992.966	11.16	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	215.26600	0.21527		230.63490	0.23063		215.266	11.16	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	959.03540	0.95904		934.04010	0.93404		959.035	11.18	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	321.30580	0.32131		319.52970	0.31953		321.306	16.58	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.74850	11.74850		11.70730	11.70730			12.97	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	173.15410	0.17315		186.07910	0.18608		173.154	11.10	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	65.44260	0.06544		62.37300	0.06237		65.443	23.96	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.03640	11.03640		10.99220	10.99220			10.77	375,237.60	34	1,774.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.21340	11.21340		11.16970	11.16970			11.09	728,871.00	65	638.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	24,635.46610	0.24635		23,501.51110	0.23502		24,635.466	11.41	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.37970	11.37970		11.33570	11.33570			11.86	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.55700	11.55700		11.51440	11.51440			12.34	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.27020	17.27020		17.28450	17.28450			10.36	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	85.24200	0.08524		93.26160	0.09326		85.242	10.36	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.29500	17.29500		17.31240	17.31240			10.01	63,230,520.00	3,656	48,490.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	167.14770	0.16715		156.97270	0.15697		167.148	10.19	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	233.82920	0.23383		221.98070	0.22198		233.829	10.55	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,206.26350	1.20626		1,189.04710	1.18905		1,206.264	14.20	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.06620	0.00007		0.14140	0.00014		0.066	15.97	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.02480	0.00002		0.10780	0.00011		0.025	15.97	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.41620	17.41620		17.43510	17.43510			10.01	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	862.28300	0.86228		847.46830	0.84747		862.283	11.01	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,121.29690	1.12130		1,104.42090	1.10442		1,121.297	11.82	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,244.92130	1.24492		1,227.94310	1.22794		1,244.921	12.22	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	1.85510	0.00186		1.95280	0.00195		1.855	18.38	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.65240	0.00165		1.69430	0.00169		1.652	20.76	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.64860	0.00165		1.68900	0.00169		1.649	20.84	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.55990	17.55990		17.57970	17.57970			10.79	29,851,830.00	1,700	10,554.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	101.22310	0.10122		100.51780	0.10052		101.223	10.31	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	174.59340	0.17459		173.27570	0.17328		174.593	10.47	0.00	0	5,592.00

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	19.00	Call	87.11160	0.08711	92.33880	0.09234	87.112	13.05	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	65.55320	0.06555	69.55290	0.06955	65.553	13.36	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	45.62450	0.04562	48.04440	0.04804	45.624	14.09	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.80640	17.80640	17.82690	17.82690		11.60	4,451,600.00	250	2,092.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.06960	18.06960	18.09420	18.09420		12.23	0.00	0	695.00
£ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	0.88060	0.00088	0.00000	0.00000	0.881	18.61	722.09	820	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09315	0.09315	0.09343	0.09343		14.73	165,439.73	1,776	16,039.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09476	0.09476	0.09505	0.09505		13.86	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09626	0.09626	0.09656	0.09656		14.50	0.00	0	25.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.75780	13.75780	13.72700	13.72700		9.94	12,505,840.20	909	73,760.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	98.74690	0.09875	116.20440	0.11620	98.747	10.00	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	270.23940	0.27024	297.16430	0.29716	270.239	11.08	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	409.87020	0.40987	439.10060	0.43910	409.870	11.83	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.46620	0.00047	0.46060	0.00046	0.466	17.94	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.16190	0.00016	0.29220	0.00029	0.162	17.69	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.08440	0.00008	0.22770	0.00023	0.084	17.55	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.98820	13.98820	13.95770	13.95770		10.51	16,785,840.00	1,200	35,107.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	83.50520	0.08351	97.61870	0.09762	83.505	9.65	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	223.25090	0.22325	242.07260	0.24207	223.251	10.23	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	325.20910	0.32521	347.62320	0.34762	325.209	10.51	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	337.33210	0.33733	359.96400	0.35996	337.332	10.57	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	93.27290	0.09327	90.67230	0.09067	93.273	13.30	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	88.32500	0.08832	85.85350	0.08585	88.325	13.45	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	71.52240	0.07152	69.47940	0.06948	71.522	14.01	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	69.36170	0.06936	67.37310	0.06737	69.362	14.10	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	67.28530	0.06729	65.34710	0.06535	67.285	14.18	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	63.99640	0.06400	61.97690	0.06198	63.996	14.33	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	54.02930	0.05403	51.84120	0.05184	54.029	14.60	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.20660	14.20660	14.17580	14.17580		11.15	0.00	0	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	118.74470	0.11874	130.47990	0.13048	118.745	9.89	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	196.65290	0.19665	190.51660	0.19052	196.653	13.99	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.44520	14.44520	14.41650	14.41650		11.66	0.00	0	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.68050	14.68050	14.65350	14.65350		12.22	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	300.38170	0.30038	317.54750	0.31755	300.382	10.58	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	335.03970	0.33504	335.38420	0.33538	335.040	15.68	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			548.96300	548.96300	545.15100	545.15100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			557.86200	557.86200	554.00200	554.00200			0.00	0	0.00
AL37	On 05/02/2015	Index Future			455.58600	455.58600	454.14900	454.14900			0.00	0	116.00
AL37	On 07/05/2015	Index Future			462.97200	462.97200	461.52300	461.52300			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			542.66700	542.66700	539.97900	539.97900			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			551.46500	551.46500	548.74700	548.74700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 05/02/2015	Index Future			494.04200		494.04200		491.50300	491.50300			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			502.05100		502.05100		499.48400	499.48400			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			510.72000		510.72000		508.10400	508.10400			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.38160		9.38160		9.39940	9.39940		9.11	0.00	0	12,517.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	109.40550		0.10941		97.51220	0.09751	109.405	9.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	421.57170		0.42157		404.49820	0.40450	421.572	12.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.68450		0.00068		0.85410	0.00085	0.685	14.46	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.03680		0.00004		0.04650	0.00005	0.037	20.53	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.03160		0.00003		0.04000	0.00004	0.032	20.95	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.46680		9.46680		9.48540	9.48540		9.17	3,521,649.60	372	15,419.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.54720		9.54720		9.56580	9.56580		10.26	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.63480		9.63480		9.65470	9.65470		11.11	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.67310		9.67310		9.74610	9.74610		9.95	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.80600		9.80600		9.88070	9.88070		9.41	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			0.01510		0.01510		-0.01200	-0.01200			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			843.83380		843.83380		799.26080	799.26080			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			943.83090		943.83090		899.25230	899.25230			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			350.28350		350.28350		-378.80740	-378.80740			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			743.86310		743.86310		699.31480	699.31480			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			11.44700		11.44700		11.42010	11.42010		10.56	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.64430		11.64430		11.61770	11.61770		11.49	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79430		1.79430		1.78690	1.78690		9.84	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.80850		1.80850		1.80130	1.80130		10.42	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			125.02988		125.02988		125.04374	125.04374			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.55550		125.55550		125.57287	125.57287			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	9.22184		87.87578		9.29955	87.27357			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.29345		85.51228		9.37325	84.90244			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.35526		87.00552		9.43758	86.38441			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	491.73200		491.73200		489.38100	489.38100			196,692,800.00	40	411.00
GOVI	On 07/05/2015	GOVI	499.70300		499.70300		497.32700	497.32700			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	508.33100		508.33100		505.91100	505.91100			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.98941		118.98941		119.00413	119.00413			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.92815		120.92815		120.94609	120.94609			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.60529		126.60529		127.08621	127.08621			603,400,812.14	4,766	3,701.00
I2038	On 07/05/2015	Bond Future	128.66799		128.66799		129.16005	129.16005			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	130.40713		130.40713		130.42287	130.42287			98,196,568.89	753	5,889.00
I2046	On 07/05/2015	Bond Future	131.16115		131.16115		131.18048	131.18048			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	138.69529		138.69529		139.05892	139.05892			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	140.95473		140.95473		141.32801	141.32801			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	226.04000		226.04000		226.28900	226.28900			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.72300		229.72300		229.98100	229.98100			2,297,230.00	1	81.00
IGOV	On 06/08/2015	Index Future	233.70800		233.70800		233.96900	233.96900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	612.31400		612.31400		613.06400	613.06400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	622.34500		622.34500		623.11000	623.11000			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	6.08000		93.92000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.10000		93.90000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.13000		93.87000		6.14000	93.86000			0.00	0	2,850.00

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 15/04/2015		Jibar Tradeable Future	6.15000	93.85000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.19000	93.81000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.21000	93.79000		6.26000	93.74000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.29000	93.71000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.41000	93.59000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.52000	93.48000		6.61000	93.39000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.63000	93.37000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.74000	93.26000		6.83000	93.17000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12210	0.12210		0.12170	0.12170		13.05	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06220	0.06220		0.06210	0.06210		20.33	0.00	0	17.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06110	0.06110		0.06000	0.06000		19.33	40,570.40	664	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05830	0.05830		0.05830	0.05830			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.24660	1.24660		1.24880	1.24880			0.00	0	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24750	1.24750		1.24960	1.24960			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24840	1.24840		1.25050	1.25050			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	7.63071	123.58333		7.71856	122.80932		7.58	47,703,165.38	386	44,348.00
R186	On 05/02/2015	8.00	Put	484.63000	0.48463		677.10000	0.67710	484.630	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	402.11000	0.40211		569.90000	0.56990	402.110	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	3.81000	0.00381		7.24000	0.00724	3.810	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.66884	125.58723		7.75949	124.80378		7.66	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.69302	122.47851		7.78707	121.68044		8.10	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.69610	124.74742		7.79287	123.93962		7.83	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	690.65000	0.69065		808.32000	0.80832	690.650	8.28	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	288.83965	288.83965		288.87508	288.87508			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.54500	293.54500		293.58860	293.58860			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015		Bond Future	236.56438	236.56438		237.28659	237.28659			0.00	0	50,629.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/05/2015	Bond Future			240.41835		240.41835		241.15830	241.15830			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			7.35692		105.83953		7.44012	105.33496		5.74	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future			7.38927		103.63077		7.47558	103.12063		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.40448		105.43987		7.49475	104.92005		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	116.92000		0.11692		145.48000	0.14548	116.920	6.62	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			6.41362		107.68384		6.50062	107.47377		1.83	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,029.41000		3.02941		2,819.56000	2.81956	3,029.410	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.39518		105.26262		6.49113	105.05183		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.31011		107.10054		6.41901	106.88524		1.76	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			8.05843		99.71398		8.14088	99.01031			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.10355		101.33144		8.18823	100.61885			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			8.26179		102.89088		8.34424	102.14668			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.30877		100.40352		8.39337	99.64983			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.34508		102.15701		8.43227	101.38933			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			8.39980		101.22753		8.47701	100.45768			0.00	0	13,851.00
R2037	On 07/05/2015	Bond Future			8.44738		102.86950		8.52647	102.08982			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.48635		100.40566		8.56775	99.61160			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			6.71710		105.40667		6.80213	105.11464		2.87	0.00	0	10,267.00
R204	On 07/05/2015	Bond Future			6.73142		107.11575		6.82244	106.82167		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.70939		104.94662		6.80847	104.64659		3.00	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	35.56000		0.03556		46.96000	0.04696	35.560	3.21	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			8.51923		102.70423		8.59638	101.86799			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.56631		104.37021		8.64530	103.52298			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.60541		101.80731		8.68662	100.94448			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.50489		106.62996		8.57696	105.82342			0.00	0	40,873.00
R2048	On 07/05/2015	Bond Future			8.54778		103.92770		8.62149	103.11073			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.58228		105.74217		8.65798	104.91010			0.00	0	0.00

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 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			6.93576		101.80616		7.01472	101.47927		3.78	121,352,942.72	1,192	33,123.00
R207	On 07/05/2015	Bond Future			6.96324		103.45715		7.04655	103.12765		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,163.58000		3.16358		2,883.45000	2.88345	3,163.580	3.97	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.96339		101.61900		7.05254	101.28292		4.00	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,477.13000		2.47713		2,245.43000	2.24543	2,477.130	4.06	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			7.12895		100.59789		7.20739	100.21867		4.63	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.15872		98.82886		7.24070	98.44606		4.92	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.16695		100.55450		7.25355	100.16421		4.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	76.20000		0.07620		95.06000	0.09506	76.200	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.14311		99.01301		7.23351	98.61955		4.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	289.08000		0.28908		339.65000	0.33965	289.080	5.18	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			8.30712		81.94118		8.38420	81.30250		11.37	1,638,823.60	20	28,455.00
R209	On 07/05/2015	Bond Future			8.34882		80.12156		8.42766	79.47462		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.38112		81.52072		8.46208	80.86185		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	354.99000		0.35499		416.47000	0.41647	354.990	13.26	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			177.64370		177.64370		177.66548	177.66548			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.46014		178.46014		178.48671	178.48671			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			132.58805		132.58805		132.60709	132.60709			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.74838		134.74838		134.77116	134.77116			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 05/02/2015	Bond Future		137.51179	137.51179		137.52895	137.52895			110,284,455.58	802	14,564.00
R212	On 07/05/2015	Bond Future		139.75243	139.75243		139.77337	139.77337			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		8.11970	93.19972		8.20210	92.52342		9.73	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.16090	91.16587		8.24537	90.48088		10.49	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.19183	92.75739		8.27883	92.05976		10.70	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		8.41325	82.83734		8.48525	82.20957		11.96	0.00	0	7,459.00
R214	On 07/05/2015	Bond Future		8.45406	80.88861		8.52763	80.25282		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.48637	82.30079		8.56187	81.65329		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		20,541.06000	20,541.06000		20,494.40000	20,494.40000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.98390	4.98390		4.95270	4.95270		5.56	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.97210	4.97210		4.93710	4.93710		6.08	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.74570	1.74570		1.73540	1.73540		18.89	0.00	0	13.00
Total for Derivatives :											1,977,430,272.73	96,396	4180320.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.17557			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.68000	101.91924		6.68000	101.90111			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43254			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.96000	106.51547		7.96000	106.49252			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.00025			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.64000	105.35367		8.64000	105.32919			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.16372			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.24489			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.82500	98.52747		8.82500	98.50398			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		10.01873		100.00000	9.97467			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.37977		10.84000	100.35050			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.80000		101.88611		6.80000	101.86753			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.19823			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.27500		105.14997		8.27500	105.12642			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.30000		125.84951		2.30000	272.06583			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.43680			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.10021			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.59076			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.65307			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.69447			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.09115			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.82228			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.51298			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		97.58713		100.00000	97.32620			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		173.08865		2.04000	173.07899			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.77094		2.76000	165.40520			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.25440		2.17000	176.24399			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.78185		1.82000	185.77261			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.47125		79.65928		7.47125	79.64355			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.47125		79.65928		7.47125	79.64355			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.55572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.12767			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01184			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	6.84500		104.02386		6.84500	104.00442			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	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28263			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97000		107.80371		6.97000	107.78330			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02289			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	2.64000		95.00696		2.64000	108.93369			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41500		102.55236		2.41500	161.54249			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000		117.42244		2.31000	214.94856			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.01000		94.12462		9.01000	94.74837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.65461			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	103.05500			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		109.29734		9.63000	109.27847			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	9.08500		114.95878		9.08500	114.93088			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.34500		93.45478		8.34500	93.43380			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.44000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58000			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	9.18000		114.22634		9.18000	114.19833			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.81540			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.69697			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.62500		108.52826		7.62500	108.50584			39,650,000,000.00	5,200,000	1,505,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.35000		106.64423		8.35000	106.62026			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.84000		101.32090		6.84000	101.30243			0.00	0	100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.37000		99.30746		8.37000	99.28510			65,286,000,000.00	7,800,000	647,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.28000		98.59871		9.28000	98.57401			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.32500		104.44183		7.32500	104.42108			0.00	0	2,200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.11000		217.77802		2.11000	275.90891			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000		128.28558		1.49000	131.14156			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000		130.66121		2.15000	133.27806			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00495		100.00000	0.00493			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		65.83931		100.00000	65.67981			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13000		104.63008		11.13000	104.59877			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.33423			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.59137		100.00000	6.57523			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.34228			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45614			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		39.28763		100.00000	39.19141			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32617			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.66891		11.00000	66.64985			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		25.14409		100.00000	25.08251			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.70492			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.86560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.63326			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68168			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70298			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.88710			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.88710			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.90375			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.90375			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.87043			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.85337			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.61438			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.48544			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65265			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.70083			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.72015			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.68144			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59455			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.77000	107.00149		8.77000	106.97599			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.82530			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.48541			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	86.80114			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.74282			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.77790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.63318			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.62762			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.62600			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44571			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.35077			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.60937			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33019			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.89553			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.63900			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.73407			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45325			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42029			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48427			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60434			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53652			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45907			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48040			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.06043		10.23000	102.03230			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50154			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46876			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.47514			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.90000	107.74169		8.90000	107.71606			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	117.38578	1.75000	117.44732			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62381			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.48215			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56821			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.61640			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.52000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.90862			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68176			0.00	0	4,209,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.26403			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.50265			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.65527			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.60677			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.56450			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.64665			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.67182			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.89471			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.15168			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.67771			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.67771			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77055			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57785			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77278			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.73694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77055			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.91882			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.71065			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.69349			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.42827			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.29670			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48142			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46792			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.23726			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.50457			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.52678			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.56821			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.48335			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48142			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.61578			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40199			0.00	6,660,000,000	3,700,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73422			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.71405			0.00	6,000,000,000	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.11757			0.00	10,000,000,000	7,500,000,000.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.09223			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.10045			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.74856	100.00000	100.00000	21.69587			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.55823	100.00000	100.00000	13.51544			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.90045			0.00	0	0.00

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	100.98792			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.10442			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.86402			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.41000		99.74082		7.41000	99.72088			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.10714			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.28491			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.27000		102.95005		8.27000	102.92700			0.00	0	3,020,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.18000		115.49852		9.18000	115.47005			0.00	0	200,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.96500		107.16705		6.96500	107.14679		968,135,000,000.00		139,000,000	2,339,000,000.00
AIR04	On 29/05/2024	Spot Bond	8.75000		103.27901		8.75000	103.25458			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.61441		100.00000	12.58634			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.56000		103.62705		9.56000	103.60031			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66500		165.87452		2.66500	165.86246			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.89456			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.88943			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89320			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.44899			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.79752			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	101.53642			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.11095			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42409			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	101.52000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84433			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.82827			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	106.20500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.86369			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	98.53885			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	130.29820		2.56000	296.08495			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.58987			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	101.68017			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.06302			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	94.84378			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	96.59242			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.98268			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.09740			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.48185			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	163.05728		2.57500	206.94451			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	27.26747		100.00000	27.09527			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.82986		100.00000	16.66013			0.00	0	0.00

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		16.94874	100.00000	16.77779				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		16.41383	100.00000	16.24829				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.81400				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.38494				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.36564				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.35774				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.37000		106.27491	8.37000	106.25098				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.16018				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.71332				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.97722				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.48800				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.17440				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.92000		102.87557	8.92000	102.85103				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.21000		105.49502	7.21000	105.47450				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		36.77172	100.00000	36.61002				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	104.23581				0.00	4,460,018,000	1,970,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.22500		105.92302	8.22500	105.89957				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.77390		103.95584	10.77390	103.36474				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90132		102.30726	10.90132	102.21901				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91533		102.27778	10.91533	102.20274				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.88627				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93115		102.39739	10.93115	102.17996				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.36237		103.11147	11.36237	103.09785				0.00	0	0.00

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	101.92911			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.92911			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.92917			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.02390	101.88704		11.02390	101.87862			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.98830	103.17431		10.98830	102.31253			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.90132	102.30726		10.90132	102.21901			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.82835	103.00129		10.82835	102.53981			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.96324	98.55499		9.96324	102.16573			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.83494			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.81549			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.81549			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		10.41027	102.04350		10.41027	101.93180			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.00000	102.12025		11.00000	102.09014			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76456			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.92500	75.75523		10.92500	100.05915			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	101.67234			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.59963		9.28000	101.58294			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.79003			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.77000	72.41166		10.77000	102.42489			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.73908			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78154			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78154			0.00	0	0.00

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	101.71870			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.80041			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	101.80041			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.72209			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.74081			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.80049			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32102			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.41534			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.77390	104.43896		13.77390	103.86479			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.87052	103.51716		14.87052	103.49911			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.71780	103.37397		13.71780	103.01852			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.33196			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.33196			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.33196			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.41638			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.03593			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.70540		100.00000	23.66043			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.82855		100.00000	21.77568			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.86644		100.00000	19.81831			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.26324		100.00000	12.23353			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.26324		100.00000	12.23353			0.00	0	0.00

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	14.82683	100.00000	14.79091				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.84720	100.00000	12.81607				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.86080				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.82232				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.03317				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09410				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.36456	100.00000	8.34408				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.36456	100.00000	8.34408				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	104.78118	2.01000	182.03277				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.70000	100.95490	7.70000	163.08498				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.70000	102.26429	7.70000	163.35675				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.08500	101.29392	8.08500	101.27188				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.87505				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.37000	100.57452	7.37000	100.55441				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.78765				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.87360				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89069				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94760				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.00447				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.16326				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.27688	100.00000	23.22049				0.00	0	0.00

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	100.69109			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70447			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70893			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.76241			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.83364			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.77427		100.00000	22.71910			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.77427		100.00000	22.71910			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56771			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68493			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.71690			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.77500		104.00574		7.77500	103.98383			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.81279			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.98312			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.29073		100.00000	16.25083			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.29073		100.00000	16.25083			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.36256			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.52000		102.32517		10.52000	101.48641			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.03111			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.28637			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.08000		69.57876		8.08000	106.65517			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.82723			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.65695			0.00	0	0.00

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	97.09538			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20049			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.23141			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.19752			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20717			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.22467			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.29707			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.41887			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.82928		100.00000	65.66807			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.86652			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89093			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.05390			0.00	17,000,000,000	8,500,000,000.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.11617			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.84518			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.12333			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.02037			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.93479			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.56976			0.00	800,000,000	400,000,000.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.25961			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.65594			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.51538			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	68.60902		100.00000	68.48030			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.87743		100.00000	28.80747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59687				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.28501				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.92500	110.11114	8.92500	110.08458				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	106.41943				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.82500	102.99486	8.82500	102.97030				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.97000	100.78913	11.97000	100.75677				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.84258				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.93000	105.88820	10.93000	105.85758				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36699				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.81500	101.73842	8.81500	101.71417				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	98.75232				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.37000	101.91852	11.37000	101.88790				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.23838				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.27868				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.54440				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.67000	95.77056	9.67000	95.74557				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.55000	122.97010	9.55000	122.93876				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.83000	110.59996	9.83000	110.57097				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.71000	118.82772	8.71000	118.79974				0.00	0	205,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.82191				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.12500	103.26471	11.12500	103.23383				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.49498				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.58734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62102			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82158			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.04802			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.79843			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.02272			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54386			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.60354			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.67216			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44463			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44015			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46381			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.43112			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63329			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.32924			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.24165		10.11000	104.21371			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20648			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.71665		2.76000	121.70758			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	118.83931		3.14000	121.65486			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.12145		8.25000	102.09864			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.85000	128.93398		2.85000	123.07375			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.80695		2.40000	121.04489			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.27964			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.21500	101.60288		8.21500	101.58040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.92268			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94089			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.26500	101.67808	8.26500	101.65546			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.26500	101.67808	8.26500	101.65546			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.31500	100.52566	8.31500	100.50328			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.67202			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.83854			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.99598			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.57300	10.00000	104.54600			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.99598			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.37895			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.69443			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.16608			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17609			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.53970	9.35000	102.51424			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.53970	9.35000	102.51424			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14494			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14532			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	101.70598			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52705			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.58545			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.58853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52705		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52705		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.58444		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.41475		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.01343		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.52067		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.52067		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.52067		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.91699		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.70000	105.14475	8.70000	105.12002		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.58120		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.89475		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92481		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91540		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97709		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.16848		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.17322		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.15692		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.70037		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89689		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.69366		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.48217		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.50071		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.86885		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.50844			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90356			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67716			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.06954			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40207			0.00	1,080,000,000	360,000,000.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65892			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44458			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.78239			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40190			0.00	1,680,000,000	560,000,000.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56083			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55232			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	103.08576			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	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	125.24993			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.42843			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.29000	97.93359		10.29000	96.45752			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.81000	97.35140		10.81000	97.98290			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48420			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.79365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.41892				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85119				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.76512				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.59448	8.80500	100.76461				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.57785				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85953				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	121.70713				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.64917				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.67808				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.78980				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.71081				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23603				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.36872				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	80.19061				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.86571				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48420				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	100.78114				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.07266				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49272				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.35422				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.94291				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.49768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.73588			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77366			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.48223			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45013			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.74241			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.01854			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.29299			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	100.71193			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82814			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.43898			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.42308		10.55000	101.97899			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.47000	107.99097		9.47000	108.56727			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.55125			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.65856			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.61000	109.41015		11.61000	110.10437			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.70334			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.64000	109.87392		11.64000	109.70515			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.07000	109.23984		10.07000	109.09412			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.70334			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.82891			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.90531			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.75706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.78980			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.57785			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.54721			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.97000		106.29945		8.97000	106.17070			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83092			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.74165			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.12391		10.55000	102.09491			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.21310		11.00000	99.48152			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.85088			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.77055			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85830			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.40000		106.10989		11.40000	105.94753			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.93995			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.57785			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.90019			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.68386			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.65932			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12011			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93150			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81618			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.16980			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.86384			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.79473		7.01000	40.40537			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	172.13888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.08500		101.29392		8.08500	144.59015			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.70000		37.00919		7.70000	163.08498			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.70000		37.44040		7.70000	163.35675			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.83511			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.78239			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22296			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22296			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.69136			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.58293			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60428			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.21095			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60677			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85119			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.46406			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.53929			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.52964			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.53929			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.14415			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.14743			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		107.45953		8.87000	105.89116			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.17500		102.42300		8.17500	102.40059			0.00	0	1,080,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.61000		114.78461		9.61000	114.75518			0.00	0	20,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.01000	102.51299		8.01000	102.49099			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.18000	109.61665		9.18000	109.58948			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.25000	105.63874		9.25000	105.61264			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.60000	98.73550		9.60000	98.71007			960,000,000,000.00	100,000,000	100,000,000.00
COT02	On 03/04/2028	Spot Bond	10.43000	100.04388		10.43000	100.01594			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.43000	93.00538		10.43000	92.97956			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.07922			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01955			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92402			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.14344			0.00	600,000,000	300,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.48614			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83836			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	100.00000	19.39457		100.00000	100.00000			2,240,000,000,000,000.00	22,400,000,000	11,200,000,000.00
CPV01	On 30/06/2029	Spot Bond	10.94500	101.65785		10.94500	104.88171			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.77071		100.00000	11.74189			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.77016		100.00000	4.75510			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.67112		100.00000	11.63427			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.50000	100.40713		7.50000	99.59684			0.00	0	630,000,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12063			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98252			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20729			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT02U	On 06/11/2015	Spot Bond	100.00000		52.98323	100.00000	52.58554				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.86343				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.21238				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.65310				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	102.27469				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	98.53503				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	102.06882				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.37291				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	102.32818				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.79944				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.82393				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.17000		108.42984	8.17000	108.40612				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.06500		110.85596	7.06500	110.83492				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.95500		109.25539	7.95500	109.23223			279,220,500,000.00	35,100,000	1,505,100,000.00	
DV23	On 27/02/2023	Spot Bond	8.68000		110.28927	8.68000	110.26380			164,052,000,000.00	18,900,000	2,288,900,000.00	
DV24	On 18/02/2024	Spot Bond	8.88000		107.81544	8.88000	107.78999			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.11000		110.71191	9.11000	110.68511			0.00	0	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.88195				0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.82268				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.28924				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.17851				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.45035				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20640			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.37790			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43722			0.00	1,300,000,000	1,400,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26053			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.44000	132.11670		7.44000	132.09049			1,860,000,000,000.00	250,000,000	2,250,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.34330			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	102.88399		0.20000	137.01045			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05500	123.58257		2.05500	123.57558			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.06500	111.03017		2.06500	111.02387			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	111.99877		2.07500	111.99249			0.00	0	9,250,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.55206		2.16000	102.54601			0.00	0	6,400,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.07000	110.12563		9.07000	110.09909			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.92000	110.93352		8.92000	110.90678			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.48000	104.28944		9.48000	104.26276			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.73500	96.12139		9.73500	97.74985			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.88500	107.30971		9.88500	105.01675			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.32274			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	94.64095			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.80938			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.55482			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.53371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.28469			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.50576			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.75103			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	66.67926		100.00000	66.46880			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	89.68033		100.00000	89.47511			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.99000	106.47327		10.99000	106.44231			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.71248			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.64231			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.50828			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.35000	99.32737		9.35000	99.30244			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.26861			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.08685			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	100.33081			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	100.35095			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29686			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30881			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29446			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30443			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30270			0.00	0	45,000,000.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29866			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.11000	102.45873		7.11000	102.43907			0.00	0	40,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.31000	106.81999		7.31000	106.79893			114,767,000,000.00	15,700,000	26,715,700,000.00
ES23	On 25/01/2023	Spot Bond	8.05000	115.02517		8.05000	115.00050			191,739,730,000.00	23,818,600	4,610,550,100.00
ES26	On 02/04/2026	Spot Bond	8.42000	97.20853		8.42000	97.18651			1,730,310,000,000.00	205,500,000	14,925,500,000.00
ES33	On 15/09/2033	Spot Bond	9.16000	86.86402		9.23500	86.25431			4,547,940,000,000.00	496,500,000	33,696,500,000.00
ES42	On 25/04/2042	Spot Bond	9.30000	93.00552		9.30000	92.98229			0.00	0	21,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.28163			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.29029			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16985			0.00	0	2,000,000,000.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96213			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.43072			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.23683			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.68539			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58384			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06564			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.21548			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.06271		100.00000	11.03592			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.76636		100.00000	10.74028			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.64221			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.23324			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.83394			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.96172			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.87000	102.58770		8.87000	102.56338			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.56215			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.80309			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.28467			0.00	0	620,000,000.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	9.67000	102.28718		9.67000	101.56545			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.57000	110.00974		10.57000	109.97878			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.78808			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.15000	132.39759		2.15000	133.27806			0.00	0	1,130,000,000.00
FRBI23		On 07/12/2023	Spot Bond	2.14000	127.34399		2.14000	275.29783			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.35500	105.16071		2.35500	111.77792			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.39500	102.78209		2.39500	161.90445			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.20000	119.29723		2.20000	218.38113			0.00	0	150,000,000.00
FRBN04		On 15/09/2015	Spot Bond	7.24000	107.59281		7.24000	107.57167			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.77900	63.83554		7.77900	63.19723			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.45000	40.89877		9.45000	39.99080			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.69000	39.58761		9.69000	38.66987			0.00	0	0.00
FRC02U		On 02/03/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond	100.00000	82.65840		100.00000	82.48620			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.97172			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88507			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63333			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79214			0.00	0	815,400,000.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.26927		7.47000	98.00000			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
FRC116		On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77055			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68772			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.96952			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	101.74165			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.21636	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	101.85142			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	102.28018			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.21296			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	19.68315	100.09221	19.63491			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.58171			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.90896			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.09779			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.26941			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75332			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	101.77271			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.61973			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.65496			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.16492			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.62604			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.19252	13.22500	59.17137			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53350			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53543			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.25287			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.60484			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.58500	96.73523	3.58500	100.07105			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.67423			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.67423			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.25373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48420			0.00	1,200,000,000	400,000,000.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.69522			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57785			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.54121			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.66895			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.80329			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.46547			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.66207			0.00	0	869,760,000.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.88751			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.06882			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.63954			0.00	0	543,600,000.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.02725			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52385			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.65496			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.65496			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.56776			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.28188			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.35166			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.44517			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.10018			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.74744			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.08466			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42726			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.06170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06458			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.02449			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93094			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.02449			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92719			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59336			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.84730		8.75000	98.83726			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.46534			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.98216		100.00000	9.95065			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.12042		100.00000	9.09163			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.56281			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.58748		100.00000	1.57925			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.43511			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	25.18275		100.00000	24.99372			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.55470			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.50693		100.00000	0.50012			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	23.02916		100.00000	22.85630			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.55466			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.75149		100.00000	10.67079			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.55332			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.52566			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.62408			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.58617			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.96000	99.69381		2.96000	126.52993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.45610			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.45017			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.45017			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.26954			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.75910			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74945			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.93648			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79935			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.49000	116.98597		3.49000	122.32629			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.78042			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.79785			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.54000	107.54942		3.54000	121.93805			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.52000	105.16400		3.52000	122.09317			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	102.16276		2.81000	127.58987			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.88000	101.44484		2.88000	134.87211			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89581			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55579			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.76884			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.44981			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.05528			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.98176			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69928			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.79249			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.51446			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.87939		100.00000	10.85275			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	32.93089		100.00000	32.84934			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	61.88675		100.00000	61.69354			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.68009		100.00000	17.62428			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	7.07789		100.00000	6.98878			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000	151.67668		4.95000	151.65640			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33737			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.91635			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.00439			0.00	0	1,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.30715			0.00	0	200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.21002			0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.24717			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.00838			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.93300	84.00719		1.93300	107.63510			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35000	104.44348		2.35000	137.21703			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.84267			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.14826		10.38000	101.12009			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.14826		10.38000	101.12009			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	100.79850			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49000	101.98194		2.49000	110.71253			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000	208.94886		2.51000	208.87373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS110	On 31/01/2038	Spot Bond	2.46000		111.30926		2.46000	111.30184			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04060			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		208.05490		2.54000	207.98062			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.88627			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.92831		2.44000	110.92098			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55000		109.55274		2.55000	109.54518			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21450			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.71600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.47724			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.65500		108.30332		2.65500	107.53793			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		113.25113		2.66000	259.04371			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		111.52840		2.71000	257.20946			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000		97.64514		2.37000	97.72600			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		159.27097		2.74000	202.14403			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		122.65248		2.65000	265.15188			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		127.24997		2.15000	275.09449			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		120.69243		2.87000	260.91305			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		101.77588		2.62000	129.31373			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.77334			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		133.28581		2.15000	129.20286			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96808			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.21589			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.60885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	2.33000		110.93782		2.33000	110.93083			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.73177		104.97509	20.67815			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.35071		101.07593	25.28802			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.96245		100.44759	16.92074			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.58976		100.76967	23.53159			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		119.07117		2.03000	119.06456			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	2.30000		97.97374		2.30000	112.33638			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.64403			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000		97.70781		2.33000	112.03138			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08843			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		125.38677		2.35000	343.43948			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.47099			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.02455			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	6.32000		102.58104		6.32000	102.56359			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.30500		102.86994		7.30500	102.84956			0.00	0	3,110,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.61500		104.01699		7.61500	103.99552		15,230,000,000,000.00	2,000,000,000	4,000,000,000.00	
FRX18	On 14/04/2018	Spot Bond	7.77000		109.36694		7.77000	109.34404			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.21000		103.60078		8.21000	103.57775		64,038,000,000.00	7,800,000	817,800,000.00	
FRX20	On 01/10/2020	Spot Bond	8.44000		102.89806		8.44000	102.87470			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.04000		94.60769		9.04000	94.58459			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.13000		110.28886		9.13000	110.26195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond		9.47000	102.88361		9.47000	101.80428			0.00	0	509,500,000.00
FRX31	On 21/02/2031	Spot Bond		9.89000	99.53730		9.89000	99.51120			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.90500	82.86852		9.90500	82.84651			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.34264			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.39113			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.41051			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.45892			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.53642			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.59453			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.84624			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	100.22695			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.23656			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.23885			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.24527			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.25495			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.26300			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.29839			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.27247			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40391			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.57500	103.26407		8.57500	103.24026			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	100.80342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.69885			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.71333			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.74130			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.77599			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.82410			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	99.88221			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07521			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99774			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.72539			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85168			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.82388			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.24035			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.42558			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00000			0.00	0	437,800,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14972			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26085			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.57797			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91516			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	13.97410		100.00000	13.86922			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15095			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.60396			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.61100			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.84362			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81099			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	100.91793			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.15108	102.03082		7.15108	98.54464			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	100.95875			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.15193	101.67422		8.15193	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01120			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.60250	101.72720		8.60250	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.07527			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00205			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16048			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.53751			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.60500	105.41054		8.60500	105.38640			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.68000	112.65147		7.68000	112.62841			86,016,000,000.00	11,200,000	12,830,770,000.00
HWAY23	On 07/12/2023	Spot Bond		1.96000	129.05056		1.96000	278.98852			0.00	0	12,578,900,000.00
HWAY24	On 07/12/2024	Spot Bond		1.96000	131.97691		1.96000	285.31486			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.19500	103.61529		9.19500	103.58998			24,826,500,000.00	2,700,000	12,614,286,800.00
HWAY35	On 31/07/2035	Spot Bond		9.19500	103.62407		9.19500	103.59876			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	94.05685		100.00000	93.81443			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	24.53502		100.00000	24.47493			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	61.84804		100.00000	61.69822			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	29.55610		100.00000	29.48451			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	21.64331		100.00000	21.59088			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	95.56764		100.00000	95.32132			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.69000	118.75056		1.69000	118.74512			101,476,370,593,000.00	60,045,189,700	19,525,082,000.00
I2038	On 31/01/2038	Spot Bond		1.75000	126.42058		1.73000	126.87462			37,100,000,000,000.00	21,200,000,000	88,466,985,900.00
I2046	On 31/03/2046	Spot Bond		1.72000	128.89763		1.72000	128.89157			77,400,000,000,000.00	45,000,000,000	69,138,552,500.00
I2050	On 31/12/2050	Spot Bond		1.75500	138.51506		1.74500	138.85127			123,552,000,000,000.00	70,400,000,000	57,420,298,600.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.13000	103.17962		7.13000	103.15985			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.11336			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.96778			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.81500	104.08285		7.81500	104.06081			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.47500	109.35882		7.47500	109.33665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.63500	103.38550		7.63500	103.36445			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.59947			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.65000	101.39802		1.65000	130.70448			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.22000	104.42332		2.22000	132.67891			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39324			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.91157			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.59500	104.86062		7.59500	104.83915			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.83869			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.61692			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.42966			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.20000	102.92191		8.20000	102.89932			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.63000	97.15134		8.63000	97.12904			31,068,000,000.00	3,600,000	2,393,600,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42182			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.67500	100.25133		7.67500	100.23059			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.68000	104.89261		8.68000	104.84472			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.50506			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.63913			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.45412		7.90000	101.43275			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.98000	103.14316		7.98000	103.12123			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.70393			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.37042			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.24500	105.12083		7.24500	105.10049			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		7.94000	107.14864		7.94000	107.12597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL60	On 17/02/2024	Spot Bond	9.10000	110.08019		9.10000	110.05357			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.26083			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75792			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67063			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.68452			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.69828			0.00	0	300,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00628		100.00000	0.00627			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87959			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.82504			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.32000	101.03887		8.32000	101.01624			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.16335			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.16864			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.43000	105.91951		9.43000	100.97154			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.61181		5.00000	100.59828			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.61181		5.00000	100.59828			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.69164		5.00000	101.67799			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.61240		5.00000	100.59875			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.87909		4.00000	100.86806			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	103.01854		4.00000	100.50176			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.89464		100.00000	32.79195			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.70907		100.00000	32.60695			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.70907		100.00000	32.60695			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.19347		9.20000	106.16723			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47201			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35731			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.87506		100.00000	8.85332			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.25887			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.56500	102.00842		8.56500	101.98505			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.22053			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.98676		100.00000	13.95288			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	61.88675		100.00000	61.69354			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.42557		100.00000	10.37972			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	19.09401		100.00000	18.91600		1,000,000,000,000,000.00	10,000,000,000	20,000,000,000.00	
INA449	On 02/12/2014	Spot Bond	6.25000	99.98288		6.25000	99.91446			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000	99.89737		6.25000	99.79494			0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000	99.76085		6.25000	99.65870			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	99.28623		6.40000	99.18263			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000	99.16538		6.40000	99.06203			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000	99.04483		6.40000	98.94173			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000	98.91626		6.45000	98.81262			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.79537		6.45000	98.69199			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.67478		6.45000	98.57166			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000	98.55449		6.45000	98.45161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.62951		0.00		0	0.00	
ING115	On 31/03/2016	Spot Bond	10.77390	103.39108	10.77390	102.95488		0.00		0	0.00	
ING116	On 31/03/2016	Spot Bond	10.77390	102.13803	10.77390	102.04813		0.00		0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.71029		0.00		0	0.00	
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.77952		0.00		0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67776		0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	101.07772	6.50000	101.05996		0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.72239		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.47915		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.59673		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95722		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.65496		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.95792		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.28841		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.27082		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.51899		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39687		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.25985		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.25701		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.13338		0.00		0	0.00	
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.83485		0.00		0	0.00	
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.85362		0.00		0	0.00	
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41781		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond	100.00000		85.94700	100.00000	100.00000				833,333,330,000,000.00	8,333,333,300	8,333,333,300.00
ING274	On 28/05/2015	Spot Bond	100.00000		67.46765	100.00000	100.00000				666,666,670,000,000.00	6,666,666,700	6,666,666,700.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.72209				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	104.01753				0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.56989				0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.17410				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.05258				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.06616				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.32500		102.21394	8.32500	102.19104				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.29003				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.32046				0.00	0	50,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.34077				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.98453				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.03414				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.18752				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.12000		101.53058	9.12000	101.50556				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.63098				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.16500		105.75349	8.16500	105.73011				57,155,000,000.00	7,000,000	2,057,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.19104				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.14362				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.55511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.73975				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.31000	105.89688	8.31000	105.87332				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.32937				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.86305				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000	97.38753	3.31000	126.76699				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500	142.08000	3.57500	142.06618				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.44762				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.18189				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.10465				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.77711				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.51564				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000	98.28926	3.69000	99.13767				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69000	98.20732	3.69000	105.39372				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.78883				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.44929				0.00	0	200,000,000.00
IV08	On 30/04/2018	Spot Bond	9.82000	112.34134	9.82000	112.31160				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03517				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67500	140.53301	3.67500	140.51896				0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000	99.98288	6.25000	99.88028				0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	99.86320	6.25000	99.76085				0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000	99.37273	6.40000	99.26895				0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000	99.25167	6.40000	99.14814				0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000	99.13091	6.40000	99.02763				0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000	99.13091	6.40000	98.90741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA506	On 05/02/2015	Spot Bond	6.45000	98.88169		6.45000	98.77813			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000	98.76089		6.45000	98.65758			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000	98.64038		6.45000	98.53733			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	98.52017		6.45000	98.41737			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.44926			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.29964			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.03042			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13681			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.23569			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.17814			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01916			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05279			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05958			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07316			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01203			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91210			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71675			0.00	0	4,033,300,000.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.58010			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.30940			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.11363			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.11250			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.29543			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79492			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64311			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46900			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.34640			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.38071			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.38070			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.54000	105.17699		8.54000	106.30658			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.52781		100.00000	14.47319			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.52209		100.00000	11.47143			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89983			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.74000	104.99220		8.74000	106.33371			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73040			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.36940			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.53572			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.27473			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.76315			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.97446			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.11000	105.65026		7.11000	101.04697			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.57938			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.24046			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	84.99226		100.00000	84.79777			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.72070			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	89.34387		100.00000	89.12909			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.73575	100.00000	33.65402				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.45195				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		87.83894	100.00000	87.63128				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		92.53010	100.00000	92.31135				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		86.70349	100.00000	86.50138				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		97.75297	100.00000	97.49572				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.69568				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.75749				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.86664				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.60125	100.00000	55.46655				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.19122				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.74891				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.08000		144.16238	8.08000	144.13084				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.56939				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.46926				0.00	800,000,000	400,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.65038				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.05314				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.45519				0.00	700,000,000	350,000,000.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.44638				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	8.00000		111.94365	8.00000	111.89606				0.00	0	49,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.67631				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.27500		100.88035	8.27500	100.85813				174,602,500,000.00	21,100,000	3,641,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.32500	76.20026		8.32500	99.28247			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.81000	104.30486		8.81000	104.28042			23,787,000,000.00	2,700,000	652,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.38801			0.00	0	1,900,000,000.00
LHL02	On 13/12/2015	Spot Bond	9.63000	100.73819		9.63000	106.04720			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.60090			0.00	0	100,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.20821			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.16262			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.30023			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.46497			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89543			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.34312			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94629			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.87659			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34169			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.58565			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.67487			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.68707			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73908			0.00	1,100,000,000	550,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04125			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.57931			0.00	0	1,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.16986			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08801			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.39978			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87387			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.00187			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.12260			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.48311			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.49396			0.00	0	100,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		84.98069		100.00000	84.78666			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		39.09543		100.00000	38.99968			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		95.03916		100.00000	94.79167			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		19.33774		100.00000	19.25271			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		24.80603		100.00000	24.61983			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		24.96732		100.00000	24.77992			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.96579		100.00000	21.80092		1,000,000,000,000,000.00	0.00	10,000,000,000	10,000,000,000.00
MBSA01	On 16/04/2019	Spot Bond	8.20000		104.18845		8.20000	104.16545			15,580,000,000.00	1,900,000	551,900,000.00
MBSA02	On 15/04/2019	Spot Bond	8.22000		103.65182		8.22000	103.62888			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.75950			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.64230			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.98466			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.15738			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.00538			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.14526			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.41000		103.36853		7.41000	103.34788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.19000	107.74784		8.19000	107.72434			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.99500	109.32791		8.99500	109.30178			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.13000	104.41457		6.13000	104.39707			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.40080			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.44924			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.98000	106.77772		8.98000	106.95899			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28000	102.74741		7.28000	102.72711			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.07833			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.33500	101.06496		8.33500	101.04229			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.59289			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.87000	110.52834		8.87000	107.75417			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	100.00000	8.55855		100.00000	100.00000		0,128,900,000,000,000.00	01,289,000,000	75,000,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.49169		100.00000	16.45130			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.33667			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.03500	101.06677		8.03500	101.04489			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23000	104.87468		7.23000	104.85444			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.02500	108.79102		8.02500	108.76777			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.36937		100.89771	6.35381			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.45397		100.61875	6.43825			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.36921			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.39855			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.43251			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.61814		100.00000	0.61664			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.61814		100.00000	0.61664			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.46500		99.14325		8.46500	99.12054			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.41387		7.59000	101.39334			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.50000		102.05986		8.50000	102.03639			0.00	0	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.32000		107.03270		8.32000	107.00860			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.25454			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.80000		107.81146		8.80000	107.78582			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.34597			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.68000		107.07606		8.68000	106.95116			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19121			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.32579			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91779			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.20693			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35597			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30295			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.38100			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.39135			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.10000		104.85908		7.10000	104.83887			0.00	0	3,004,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.81615			0.00	80,000,000	280,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.02000	115.77814		8.02000	115.75299			45,714,000,000.00	5,700,000	1,375,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.25500	38.03635		10.25500	38.02618			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.03000	102.14475		7.03000	102.12558			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11599			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.97602			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.42500	104.17867		7.42500	104.15770			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42899			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.42984			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.99551			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25103			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07336			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.02024			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.29216			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.76905			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73052			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.64349			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32494			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.33294			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51220			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43470			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.93314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.38720			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37143			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.37047			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.64112			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.57785			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.42500		108.96180		9.42500	109.54691			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.56821			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.46000		107.68139		9.46000	108.46169			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.57785			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.41968			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45984			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.59327			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.61255			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.82000		104.25571		7.82000	104.23362			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.87631			0.00	0	200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.84874			0.00	0	80,000,000.00
NED15	On 08/04/2024	Spot Bond	9.40000		107.72562		9.40000	108.13333			0.00	0	400,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.19619			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.17156			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03121			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.42500		111.82976		11.42500	111.79543			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	103.09336			0.00	9,000,000,000	1,500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.31186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.16000	168.35035		2.16000	168.34047			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	95.89256		2.60000	138.51847			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.03000	109.23028		8.03000	109.20691			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86208			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.66000	107.70020		8.66000	107.95278			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.16194			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.27361			0.00	800,000,000	400,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.15329			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.15874			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.15549			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.86000	107.66941		8.86000	109.91222			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.15880			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.16198			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.15982			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.06000	107.63887		9.06000	107.88445			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.16640			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.16415			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.16524			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.20505			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.19195			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.16848			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.88000	114.82067		7.88000	114.79630			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.72000	120.96829		8.72000	120.93977			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	173.03322		2.05500	173.02350			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond		9.52000	120.96992		9.52000	120.93902			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34473			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.16893			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.54771			0.00	0	500,000,000.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.81286			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.02038			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.08950			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.11823			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.10193		100.00000	16.06292			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	60.50603		100.00000	60.35945			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.12000	102.43413		7.12000	102.41444			19,224,000,000.00	2,700,000	7,662,700,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.11223			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.18000	105.32423		9.18000	100.41983			8,262,000,000,000.00	900,000,000	900,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.40090			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.75568			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.04821			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89298			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97090			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.48328			0.00	0	435,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.50223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.86899			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.97000	108.47428		8.97000	108.33760			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.70996			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.72943			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.73819			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.75766			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.84130			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.86073			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72273			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.50000	44.32912		7.50000	44.32020			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13000	108.46433		6.13000	108.44624		865,167,766,258,000.00	41,136,666,600	90,770,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.21500	95.32794		6.21500	95.31182			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31500	114.85134		6.31500	114.83162		59,226,280,210,500.00	9,378,666,700	81,100,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.14500	89.77701		6.14500	89.76200			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.59500	127.39470		7.68000	126.60846		3,823,034,431,500,000.00	20,017,700,000	71,101,700,000.00	
R187P	On 21/12/2026	Spot Bond	7.42000	41.56700		7.42000	41.55872			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.34000	39.03730		7.34000	39.02961			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	285.49612		1.65000	285.48330		237,270,000,000.00	143,800,000	24,836,891,300.00	
R201	On 21/12/2014	Spot Bond	5.50000	104.09267		5.55500	104.07406			0.00	0	2,400,000,000.00
R202	On 07/12/2033	Spot Bond	1.73000	233.82613		1.71000	234.50055		11,849,877,200,000.00	6,849,640,000	48,118,358,400.00	
R2023	On 28/02/2023	Spot Bond	7.32000	104.62092		7.40000	104.10477		1,947,699,156,204,000.00	66,079,119,700	18,408,759,900.00	
R203	On 15/09/2017	Spot Bond	6.39500	106.44400		6.47500	106.21861		1,182,282,161,329,500.00	84,876,022,100	57,745,000,000.00	
R2030	On 31/01/2030	Spot Bond	8.10000	101.83594		8.10000	101.81396		1,096,277,490,000,000.00	35,342,900,000	51,572,116,400.00	
R2032	On 31/03/2032	Spot Bond	8.30000	100.97630		8.30000	100.95374		1,878,327,350,000,000.00	26,304,500,000	17,332,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		8.43500	103.51515		8.43500	103.49191			549,981,400,500,000.00	65,202,300,000	96,530,000,000.00
R204	On 21/12/2018	Spot Bond		6.69000	108.18103		6.77000	107.87435			1,953,238,144,458,000.00	91,963,848,200	31,609,835,400.00
R2044	On 31/01/2044	Spot Bond		8.55500	105.03339		8.55500	105.00948			743,660,485,000,000.00	86,927,000,000	04,801,000,000.00
R2048	On 28/02/2048	Spot Bond		8.53500	104.61175		8.53500	104.58760			2,485,493,981,301,000.00	91,211,948,600	48,629,729,400.00
R207	On 15/01/2020	Spot Bond		6.90500	104.23297		6.98000	103.89254			3,131,652,960,500,000.00	53,534,100,000	72,987,816,800.00
R208	On 31/03/2021	Spot Bond		7.09500	99.43963		7.17000	99.04826			4,231,966,121,196,000.00	96,471,616,800	63,750,227,600.00
R209	On 31/03/2036	Spot Bond		8.27000	80.99771		8.34500	80.35302			2,355,405,164,000,000.00	84,813,200,000	34,268,829,400.00
R210	On 31/03/2028	Spot Bond		1.67500	175.58746		1.67500	175.57942			7,975,835,105,000.00	4,761,692,600	26,926,448,600.00
R211	On 31/01/2017	Spot Bond		0.95000	132.63372		0.95000	132.63031			33,250,000,000.00	35,000,000	73,938,038,800.00
R212	On 31/01/2022	Spot Bond		1.65000	137.65479		1.65000	137.64865			11,309,524,545,000.00	6,854,257,300	76,564,600,000.00
R213	On 28/02/2031	Spot Bond		8.08000	92.12665		8.16000	91.44284			2,949,086,605,280,000.00	64,985,966,000	12,067,500,000.00
R214	On 28/02/2041	Spot Bond		8.44500	81.26807		8.44500	81.24950			1,363,104,072,000,000.00	61,409,600,000	32,840,182,300.00
R227C	On 15/03/2015	Spot Bond		6.37500	98.24968		6.37500	98.23282			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.21500	95.32794		6.21500	95.31182			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.13500	92.54691		6.13500	92.53147			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.14500	89.77701		6.14500	89.76200			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.56000	99.72656		5.56000	99.71141			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.28500	96.65862		6.28500	96.64228			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.15500	93.83772		6.15500	93.82218			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.13500	91.06345		6.13500	91.04842			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.19500	88.24790		6.19500	88.23319			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.45000	85.05888		6.45000	85.04413			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.50000	82.27983		6.50000	82.26545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	6.77500	78.94065	6.77500	78.92628	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.75500	76.41398	6.75500	76.40012	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.73500	73.98251	6.73500	73.96912	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.72500	71.60728	6.72500	71.59434	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	6.94000	68.48318	6.94000	68.47041	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	6.92000	66.26394	6.92000	66.25163	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.09000	63.36263	7.09000	63.35057	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.06000	61.31844	7.06000	61.30681	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.03000	59.35741	7.03000	59.34621	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.00000	57.47578	7.00000	57.46497	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	6.96000	55.71595	6.96000	55.70554	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	6.92000	54.03093	6.92000	54.02089	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.62000	48.96188	7.62000	48.95188	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.58000	47.34790	7.58000	47.33827	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.54000	45.80480	7.54000	45.79554	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	7.50000	44.32912	7.50000	44.32020	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	7.46000	42.91755	7.46000	42.90896	0.00	0	0.00				
R350C	On 21/12/2026	Spot Bond	7.42000	41.56700	7.42000	41.55872	0.00	0	0.00				
R351C	On 21/06/2027	Spot Bond	7.38000	40.27451	7.38000	40.26653	0.00	0	0.00				
R352C	On 21/12/2027	Spot Bond	7.34000	39.03730	7.34000	39.02961	0.00	0	0.00				
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29056	0.00	0	0.00				
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.16814	0.00	0	0.00				
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.33091	0.00	0	0.00				
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.16150	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		21.19952	100.00000	21.14817				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.46509	100.00000	9.44216				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.85767	100.00000	25.79434				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		54.46632	100.00000	54.22680				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.53461				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.82147				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.08662				0.00	0	330,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.10420				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.10955				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.27728				0.00	800,000,000	400,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.12241				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.13440				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.13405				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.56305				0.00	0	4,000,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.08587				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.57983				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.76383				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87925				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.07605				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	99.87909				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.13174				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.90593				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.75990			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.93583			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.77883			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.38092			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.95964			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.75158			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.35442			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.18125		12.35000	106.14668			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.77616		100.00000	13.74279			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.96461			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.85542			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.55546			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.54471		100.00000	3.53593			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.08086		100.00000	24.02252			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	35.49859		100.00000	35.41260			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.71142		100.00000	12.69584			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	29.67994		100.00000	29.60803			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.67145			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	77.88478			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.47000	108.43868		8.47000	108.41396			22,022,000,000.00	2,600,000	782,600,000.00
RW23	On 10/12/2023	Spot Bond		8.65000	105.13208		8.65000	105.10775			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.39000	89.13704		9.39000	106.37201			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.01519			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.51500	106.22749		7.51500	106.20585			0.00	0	1,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.18152				0.00	0	3,850,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.52500	102.99689	8.52500	102.97328				0.00	0	2,650,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.87084				0.00	0	550,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	103.05708				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.75366				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.90549				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.88993				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.78000	101.56988	6.78000	101.55161				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.27000	101.60233	8.27000	101.57971				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59000	107.32046	7.59000	107.29837				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.03381	7.96000	107.01073				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38000	107.48373	7.38000	107.46221				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.87500	102.70154	7.87500	102.67962				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.52500	107.37095	7.52500	107.34904				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.67500	107.25449	7.67500	107.23217				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.61025				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.30193				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.52500	105.16582	7.52500	105.14436				0.00	0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.32537				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.49736				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	105.45292				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.64000	112.10912	8.64000	112.08321				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000	103.71498	9.58000	103.68817				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.34573			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.43635			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.38815			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.52433			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.35000	102.12535		8.35000	102.10228			133,600,000,000.00	16,000,000	1,446,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.30701		100.00000	16.27112			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.94000	110.22840		8.94000	110.20221			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.93353			0.00	300,000,000	300,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.45000	100.67806		8.45000	100.65529			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.59000	90.62902		9.59000	90.60557			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81615			0.00	100,000,000	100,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.33000	103.08545		9.33000	103.05976			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47911			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.51951			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.48000	113.11549		9.48000	105.93680			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.87000	99.01682		8.87000	98.99309			0.00	0	100,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.31500	110.68421		7.31500	110.66261			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	126.96840		2.18000	274.48557			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.59500	102.76240		1.59500	130.85451			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.03979			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03258			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.29073		100.00000	16.25083			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.06768		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		115.14945		2.22000	129.16222			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.07772		6.50000	101.05996			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	103.11909			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38489			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.91916			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.50500		104.29756		8.50500	104.27383			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.58147			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37822			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.50071			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.37170			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.69587		100.00000	21.64331			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.80132			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		79.28539		100.00000	79.06330			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.62183			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.59526		100.00000	24.53502			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.71101		100.00000	33.60460			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.63151		100.00000	28.54014			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.81500		105.57123		8.81500	105.44552			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.96903			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.40416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.56500	106.11474		7.56500	106.09332			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.37000	104.59003		8.37000	103.58798			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.87500	102.70154		7.87500	102.67962			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.22567			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42960			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.71448			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.21738			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.22321			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43317			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.57500	107.13248		7.57500	107.11072			0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98268			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.24820			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.98341			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.72000	98.26416		8.72000	98.24112			95,920,000,000.00	11,000,000	151,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02062			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53117			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.79345			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.77800	91.48613		8.77800	91.46454			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.27000	93.80109		8.27000	93.78022			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.80000	104.02616		6.80000	104.00685			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.24000	98.69833		8.24000	98.67668			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66243			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.65500	103.24716		7.65500	103.22573			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	110.50686		2.44000	110.92098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012		On 21/12/2018	Spot Bond	7.72000	103.36119	7.72000	104.53619			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.16075			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.48000	111.95764	9.48000	111.92931			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.51000	81.24130	9.51000	81.22045			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.90649			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.95573			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.94640			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.52596			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.05754			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	101.62434	0.00000	98.87387			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87857			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86373			0.00	0	0.00
SY1185		On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SY1187		On 01/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1188		On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.58468			0.00	0	0.00
SY1189		On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87976			0.00	0	0.00
SY1190		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87546			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.74165			0.00	0	0.00
SY1193		On 17/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.21569			0.00	0	0.00
SY1194		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1195	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.82995			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.66942			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.55430			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.62462			0.00	15,200,000,000	15,200,000,000.00
SY1201	On 06/01/2015	Spot Bond	100.00000		91.47870		100.00000	91.25000		8,740,000,000,000,000.00		87,400,000,000	71,300,000,000.00
SY1202	On 08/01/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59000		106.84130		6.59000	106.82227			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.29000		106.57098		8.29000	106.54720			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		37.75075		100.00000	37.65930			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82460			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.55681			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99987			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.21223			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35238			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.42023			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.96581			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20582			0.00	4,000,000,000	2,000,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67149			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.56500		104.74115		7.56500	104.72001			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.86518			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88828			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.92211		7.83000	102.90063			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85246			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88135			0.00	0	0.00

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	102.94677			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85246			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88135			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.13837		7.16000	102.65353				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.93791			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93329			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.04390			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02893			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.47904			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42774			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85131			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.88828			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.25621		8.73000	103.13640				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84783			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.88135			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.24000	100.58967		8.24000	102.82338				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85847			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89933			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94021			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.92752			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94134			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04160			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.03700			0.00	0	0.00

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	94.87453			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.39920			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40377			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40567			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.21884			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.22613			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.58000		102.92090		8.58000	104.20524			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.10079			0.00	72,000,000	68,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.10543			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.00000		107.09080		8.00000	106.99502			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.24501			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.11137			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.26820			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.12191			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.36155			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.16434			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90050			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.45763		101.06155	6.44183			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	100.98112			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.76819			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.99785			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.48360			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18644			0.00	0	0.00

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	100.88299			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.88299			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.90050			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87599			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95884			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.95884			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95884			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05211			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.07541			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04628			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51131			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.54030			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52870			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.26000	102.94015		7.26000	102.92025			755,040,000,000.00	104,000,000	2,560,000,000.00
TL20	On 22/02/2020	Spot Bond		8.93000	92.80417		8.93000	92.75246			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.40500	105.28410		7.40500	105.26295			750,867,000,000.00	101,400,000	28,534,293,400.00
TN20	On 17/09/2020	Spot Bond		8.85000	109.55473		8.85000	109.52853			158,415,000,000.00	17,900,000	20,140,300,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.17188		100.00000	1.16822			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.10500	110.99730		9.10500	110.97001			4,279,350,000,000.00	470,000,000	11,470,000,000.00
TN25	On 19/08/2025	Spot Bond		9.38500	103.47637		9.38500	103.45059			0.00	0	16,300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.45000	96.39830		9.45000	96.37370			5,847,660,000,000.00	618,800,000	8,678,800,000.00
TN30	On 09/10/2030	Spot Bond	9.80000	113.91623		9.80000	107.10688			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.37500	111.88084		10.37500	104.91647			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.85233			0.00	0	1,400,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.19481			0.00	0	700,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.31344			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.32119			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.32194			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.35993			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.43875			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.32159			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22435			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14451			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.16778			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.00625			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.07184			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08034		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.57548			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.67112			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.72425			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.73487			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.03218			0.00	0	0.00

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	102.68946			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.64091		100.00000	12.58532			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.15755			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.75417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.51616			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.26622			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.03914			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.79471			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.55310			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	96.82698			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	96.55910			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.36102			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	95.92244			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	95.73954			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	95.44113			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	95.12491			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.84705			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.94661			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.48499			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.84974			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.78435			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.34998			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.60707		100.00000	12.57653			0.00	0	0.00

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		91.45288	100.00000	91.23144				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		71.31783	100.00000	70.76923				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.85582				0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.49725				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.22888				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.15339				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.03934				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.89795				0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.12337				0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.10575				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.08812				0.00	0	3,000,000,000.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.16700				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.09908				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.17396				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.09045				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.57000		112.82987	8.57000	112.80372				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	101.20183				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.22100				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.45327				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.46742				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.46807				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.31513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35006			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.70500	108.19979		6.70500	108.18008			0.00	0	14,457,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000	242.78666		1.44000	242.77719			144,000,000,000.00	100,000,000	3,335,300,000.00
WSP1	On 28/05/2015	Spot Bond	6.45000	101.34794		6.45000	101.33057			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.97500	104.67219		6.97500	104.65236			0.00	0	5,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.32500	106.42968		7.32500	106.40853			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.60500	106.28556		7.60500	106.26364			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.71000	106.61042		7.71000	106.58814			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.08000	96.60842		6.08000	96.59270			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.01000	94.94293		6.01000	94.92749			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.65500	99.95354		5.65500	99.96902			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.08000	96.59270		6.08000	96.57698			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.71500	72.71956		6.71500	72.70629			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	54.35738		100.00000	54.25426			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	28.77205		100.00000	28.71746			0.00	0	0.00

Total for j-Bonds : **75,642,579,682,410,000.00** **0,471,370,900** **0645724146500.00**

Grand Total: **75,642,581,659,840,300.00** **0,471,467,296** **0645728326820.00**