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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/10/2014	Any day expiry		10.97200	10.97200		10.95550	10.95550		10.94	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry		10.95150	10.95150		10.95550	10.95550		10.94	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	4.18030	0.00418	10.75770	0.01076	4.180	13.62	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	6.98130	0.00698	17.32950	0.01733	6.981	13.73	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	201.44320	0.20144	203.71310	0.20371	201.443	15.23	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	0.03930	0.00004	0.11950	0.00012	0.039	27.37	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.00010	0.00000	0.01780	0.00002	0.000	56.49	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		10.95150	10.95150		10.95730	10.95730		10.90	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	409.62070	0.40962	404.76720	0.40477	409.621	18.91	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	0.45550	0.00046	0.71580	0.00072	0.455	21.65	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	548.95550	0.54896	543.41580	0.54342	548.956	21.65	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry		10.96040	10.96040		10.96610	10.96610		10.20	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.11230	0.00011	0.15450	0.00015	0.112	17.22	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	58.41350	0.05841	70.85120	0.07085	58.414	10.46	0.00	0	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.22270	0.00022	0.37710	0.00038	0.223	19.77	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry		10.96210	10.96210		10.96790	10.96790		10.31	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	227.80200	0.22780	237.46370	0.23746	227.802	11.96	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	14.33380	0.01433	20.13940	0.02014	14.334	12.30	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 10/11/2014	Any day expiry		10.97100	10.97100	10.97670	10.97670		10.41	0.00	0	1,338.00
\$ / R	10.97	Call	Any day expiry	90.84630	0.09085	0.00000	0.00000		90.846	10.54	535,500.00	5,000	5,000.00
\$ / R		On 12/11/2014	Any day expiry	10.97450	10.97450	10.98030	10.98030			10.44	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry	10.99760	10.99760	11.00320	11.00320			10.33	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	50.83440	0.05083	53.02530	0.05303		50.834	10.26	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	0.29130	0.00029	0.37090	0.00037		0.291	24.92	0.00	0	500.00
\$ / R		On 26/11/2014	Any day expiry	10.99930	10.99930	11.00500	11.00500			10.37	0.00	0	0.00
\$ / R	11.15	Put	Any day expiry	230.30750	0.23031	231.68690	0.23169		230.308	11.25	0.00	0	500.00
\$ / R	11.85	Call	Any day expiry	8.33600	0.00834	10.21980	0.01022		8.336	15.01	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry	11.00290	11.00290	11.00850	11.00850			10.40	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry	11.02460	11.02460	11.03030	11.03030			10.48	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry	11.02650	11.02650	11.03220	11.03220			10.49	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.02830	11.02830	11.03400	11.03400			10.51	243,350,467.80	22,066	951,400.00
\$ / R	9.09	Put	Foreign Exchange Future	0.07370	0.00007	0.12070	0.00012		0.074	16.49	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	0.31070	0.00031	0.42620	0.00043		0.311	15.17	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	1.25210	0.00125	1.48180	0.00148		1.252	13.90	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	1.88330	0.00188	2.14620	0.00215		1.883	13.52	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	2.63310	0.00263	3.20250	0.00320		2.633	12.78	0.00	0	38,500.00
\$ / R	10.10	Call	Foreign Exchange Future	931.73710	0.93174	938.26660	0.93827		931.737	12.13	0.00	0	2,995.00
\$ / R	10.10	Put	Foreign Exchange Future	3.43710	0.00344	4.26660	0.00427		3.437	12.13	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	734.42210	0.73442	741.83520	0.74184		734.422	10.81	0.00	0	2,326.00
\$ / R	10.34	Put	Foreign Exchange Future	6.92630	0.00693	8.89960	0.00890		6.926	10.54	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	7.14680	0.00715	9.19050	0.00919		7.147	10.48	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	7.37520	0.00738	9.49210	0.00949		7.375	10.41	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	7.85890	0.00786	10.12920	0.01013		7.859	10.28	0.00	0	500.00
\$ / R	10.40	Put	Foreign Exchange Future	8.38060	0.00838	10.81460	0.01081		8.381	10.15	0.00	0	7,300.00
\$ / R	10.44	Put	Foreign Exchange Future	9.55210	0.00955	12.34690	0.01235		9.552	9.88	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	9.87430	0.00987	12.76690	0.01277		9.874	9.82	0.00	0	5,000.00
\$ / R	10.49	Put	Foreign Exchange Future	12.96810	0.01297	14.61370	0.01461		12.968	9.87	0.00	0	3,000.00
\$ / R	10.50	Put	Foreign Exchange Future	13.85150	0.01385	15.13420	0.01513		13.852	9.88	0.00	0	34,450.00
\$ / R	10.52	Put	Foreign Exchange Future	15.76300	0.01576	17.18430	0.01718		15.763	9.91	0.00	0	9,425.00
\$ / R	10.55	Put	Foreign Exchange Future	19.01600	0.01902	20.65860	0.02066		19.016	9.94	0.00	0	3,283.00
\$ / R	10.60	Put	Foreign Exchange Future	25.57820	0.02558	27.62420	0.02762		25.578	10.01	0.00	0	10,558.00
\$ / R	10.63	Put	Foreign Exchange Future	30.27600	0.03028	32.57910	0.03258		30.276	10.04	0.00	0	2,359.00
\$ / R	10.70	Put	Foreign Exchange Future	43.73890	0.04374	46.66760	0.04667		43.739	10.13	0.00	0	22,902.00
\$ / R	10.73	Call	Foreign Exchange Future	348.98060	0.34898	357.87940	0.35788		348.981	10.17	0.00	0	6,524.00
\$ / R	10.74	Call	Foreign Exchange Future	341.46190	0.34146	350.44820	0.35045		341.462	10.18	0.00	0	3,499.00
\$ / R	10.78	Call	Foreign Exchange Future	312.25120	0.31225	321.58450	0.32158		312.251	10.23	0.00	0	3,000.00
\$ / R	10.80	Call	Foreign Exchange Future	298.18130	0.29818	307.67990	0.30768		298.181	10.26	0.00	0	500.00
\$ / R	10.81	Put	Foreign Exchange Future	72.98320	0.07298	76.86190	0.07686		72.983	10.27	0.00	0	6,000.00
\$ / R	10.82	Put	Foreign Exchange Future	76.17790	0.07618	80.13620	0.08014		76.178	10.28	0.00	0	41,000.00
\$ / R	10.86	Call	Foreign Exchange Future	258.20310	0.25820	268.15290	0.26815		258.203	10.34	0.00	0	1,000.00
\$ / R	10.90	Call	Foreign Exchange Future	233.46890	0.23347	243.66840	0.24367		233.469	10.39	0.00	0	13,000.00
\$ / R	10.93	Put	Foreign Exchange Future	117.64690	0.11765	122.30130	0.12230		117.647	10.42	0.00	0	79,241.00
\$ / R	10.94	Put	Foreign Exchange Future	122.00240	0.12200	126.70320	0.12670		122.002	10.44	0.00	0	3,000.00
\$ / R	10.95	Put	Foreign Exchange Future	126.45810	0.12646	131.19870	0.13120		126.458	10.45	0.00	0	27,500.00
\$ / R	11.00	Call	Foreign Exchange Future	178.51220	0.17851	189.10460	0.18910		178.512	10.51	0.00	0	37,500.00
\$ / R	11.00	Put	Foreign Exchange Future	150.21220	0.15021	155.10460	0.15510		150.212	10.51	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	153.78740	0.15379	161.42440	0.16142	153.787	10.82	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	142.68180	0.14268	150.16350	0.15016	142.682	10.97	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	210.85410	0.21085	212.58170	0.21258	210.854	11.02	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	129.07880	0.12908	136.33350	0.13633	129.079	11.17	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	122.76750	0.12277	129.89980	0.12990	122.768	11.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	108.31040	0.10831	115.11780	0.11512	108.310	11.52	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	280.01040	0.28001	281.11780	0.28112	280.010	11.52	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	95.58610	0.09559	102.05310	0.10205	95.586	11.78	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.30	Call	84.41090	0.08441	90.52500	0.09053	84.411	12.03	337,643.60	4,000	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	76.46720	0.07647	82.29750	0.08230	76.467	12.23	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	66.01860	0.06602	71.42820	0.07143	66.019	12.54	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	57.10700	0.05711	62.10740	0.06211	57.107	12.84	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	523.60810	0.52361	522.64440	0.52264	523.608	13.04	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	40.23390	0.04023	44.21710	0.04422	40.234	13.61	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	38.46370	0.03846	42.31950	0.04232	38.464	13.71	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	37.61280	0.03761	41.40670	0.04141	37.613	13.76	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	29.57430	0.02957	32.74290	0.03274	29.574	14.34	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	27.74870	0.02775	30.76480	0.03076	27.749	14.49	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	23.50570	0.02351	26.14970	0.02615	23.506	14.91	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	21.68190	0.02168	24.15850	0.02416	21.682	15.12	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	20.02860	0.02003	22.34890	0.02235	20.029	15.33	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	19.64010	0.01964	21.92310	0.02192	19.640	15.38	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	17.83210	0.01783	19.93760	0.01994	17.832	15.64	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	989.53210	0.98953	985.93760	0.98594	989.532	15.64	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	17.49590	0.01750	19.56790	0.01957	17.496	15.69	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	14.80180	0.01480	16.59670	0.01660	14.802	16.16	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	8.44950	0.00845	10.18830	0.01019	8.450	16.45	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	8.20090	0.00820	9.89920	0.00990	8.201	16.47	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.96080	0.00096	1.24140	0.00124	0.961	17.55	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.79780	0.00080	1.03580	0.00104	0.798	17.64	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.52790	0.00053	0.60150	0.00060	0.528	18.17	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.53340	0.00053	0.58560	0.00059	0.533	18.32	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.23110	0.00023	0.26740	0.00027	0.231	26.24	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.03370	11.03370	11.03940	11.03940		10.45	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	72.07000	0.07207	75.80270	0.07580	72.070	10.21	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	245.72450	0.24572	247.22790	0.24723	245.725	11.21	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	20.78190	0.02078	23.04100	0.02304	20.782	15.50	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.78410	0.00078	0.80930	0.00081	0.784	21.90	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.04100	11.04100	11.04670	11.04670		10.72	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	255.54860	0.25555	257.54760	0.25755	255.549	11.27	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	95.01040	0.09501	101.46550	0.10147	95.010	12.06	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	374.01040	0.37401	374.76550	0.37477	374.010	12.06	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.04820	11.04820	11.05400	11.05400		10.66	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.11890	11.11890	11.12560	11.12560		10.77	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	102.13950	0.10214	102.59250	0.10259	102.140	10.28	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.80660	0.00181	1.38320	0.00138	1.807	19.06	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.17260	11.17260	11.17890	11.17890		11.19	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	119.93220	0.11993	119.67090	0.11967	119.932	10.53	0.00	0	300.00

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\$ / R	On 25/02/2015	Any day expiry	14.50	Call	18.39210	0.01839	24.33710	0.02434	18.392	23.64	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.17450	11.17450	11.18080	11.18080		11.19	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.17640	11.17640	11.18270	11.18270		11.20	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.20900	11.20900	11.21500	11.21500		11.42	538,032.00	48	121,460.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	17.90640	0.01791	19.78400	0.01978	17.906	10.75	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	34.48820	0.03449	36.44790	0.03645	34.488	10.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	57.91080	0.05791	59.47870	0.05948	57.911	10.38	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	111.35610	0.11136	112.20420	0.11220	111.356	10.46	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	124.48390	0.12448	125.28930	0.12529	124.484	10.55	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	165.34060	0.16534	165.97480	0.16597	165.341	10.78	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	253.23000	0.25323	258.35550	0.25836	253.230	12.18	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	202.11500	0.20212	206.54400	0.20654	202.115	12.95	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	155.15630	0.15516	158.82080	0.15882	155.156	13.90	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	133.71190	0.13371	136.99440	0.13699	133.712	14.47	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	77.24570	0.07725	79.55750	0.07956	77.246	16.65	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	54.89110	0.05489	56.84420	0.05684	54.891	18.12	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	35.25060	0.03525	39.29490	0.03929	35.251	22.89	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.23000	11.23000	11.23590	11.23590		11.46	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	133.16890	0.13317	132.34800	0.13235	133.169	10.63	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	31.64280	0.03164	37.37560	0.03738	31.643	24.59	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.23960	11.23960	11.24550	11.24550		11.43	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	314.93630	0.31494	316.59660	0.31660	314.936	11.43	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	127.16910	0.12717	130.03720	0.13004	127.169	15.24	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.29130	11.29130	11.29680	11.29680		11.77	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	138.54220	0.13854	139.96400	0.13996	138.542	10.49	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	43.93200	0.04393	47.14750	0.04715	43.932	24.73	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.34910	11.34910	11.35440	11.35440		12.03	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	146.95800	0.14696	147.93360	0.14793	146.958	10.58	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	50.57420	0.05057	52.79560	0.05280	50.574	24.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.38110	11.38110	11.38610	11.38610		12.21	8,080,581.00	710	19,468.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	136.41900	0.13642	137.32950	0.13733	136.419	10.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	141.36780	0.14137	142.25620	0.14226	141.368	10.77	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	221.89090	0.22189	222.52630	0.22253	221.891	11.07	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	230.88450	0.23088	231.49390	0.23149	230.885	11.12	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	268.72790	0.26873	269.23470	0.26923	268.728	11.34	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	278.64760	0.27865	279.12600	0.27913	278.648	11.40	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	387.40470	0.38740	387.54740	0.38755	387.405	11.94	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	143.46000	0.14346	146.29180	0.14629	143.460	17.21	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	127.49550	0.12750	130.14200	0.13014	127.495	17.84	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	113.22440	0.11322	115.69460	0.11569	113.224	18.52	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.40900	11.40900	11.41390	11.41390		12.23	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	157.94570	0.15795	158.60140	0.15860	157.946	10.79	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	52.36820	0.05237	54.02150	0.05402	52.368	24.33	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.47490	11.47490	11.47950	11.47950		12.54	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	168.59730	0.16860	169.11220	0.16911	168.597	10.98	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	65.25540	0.06526	66.85130	0.06685	65.255	24.45	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.53500	11.53500	11.53950	11.53950		12.57	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	174.57510	0.17458	174.72760	0.17473	174.575	11.07	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	67.29040	0.06729	69.98100	0.06998	67.290	24.21	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.57230	11.57230	11.57680	11.57680		12.72	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	119.44120	0.11944	119.52030	0.11952	119.441	11.07	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,100.17000	1.10017	1,104.98350	1.10498	1,100.170	11.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	233.54170	0.23354	233.80300	0.23380	233.542	11.17	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	814.48140	0.81448	817.40120	0.81740	814.481	11.23	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	428.97350	0.42897	433.04370	0.43304	428.973	14.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	328.89050	0.32889	332.65790	0.33266	328.891	15.47	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	252.45950	0.25246	255.91340	0.25591	252.460	16.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	184.28340	0.18428	183.51090	0.18351	184.283	22.28	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.60130	11.60130	11.60580	11.60580		12.86	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	179.48450	0.17948	180.26780	0.18027	179.485	11.13	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.05260	0.07805	79.74750	0.07975	78.053	24.34	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.66340	11.66340	11.66790	11.66790		12.98	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	183.59420	0.18359	184.70840	0.18471	183.594	11.19	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	86.91840	0.08692	88.52100	0.08852	86.918	24.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.72540	11.72540	11.73050	11.73050		13.14	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	188.99990	0.18900	189.46850	0.18947	189.000	11.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	80.43070	0.08043	86.32430	0.08632	80.431	23.81	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.76090	11.76090	11.76630	11.76630		13.28	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,015.47020	1.01547	1,021.22730	1.02123	1,015.470	11.52	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.78310	11.78310	11.78860	11.78860		13.28	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	192.53220	0.19253	193.73260	0.19373	192.532	11.39	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	78.63080	0.07863	81.23140	0.08123	78.631	23.75	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.02830	11.02830	11.03400	11.03400		10.51	606,556.50	55	1,578.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.20900	11.20900	11.21500	11.21500		11.42	0.00	0	210.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	29,142.18140	0.29142	29,696.61240	0.29697	29,142.181	11.73	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.38110	11.38110	11.38610	11.38610		12.21	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.57230	11.57230	11.57680	11.57680		12.72	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.78730	17.78730	17.73230	17.73230		10.33	36,197,155.50	2,035	38,296.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	94.12780	0.09413	115.79800	0.11580	94.128	10.27	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	122.36180	0.12236	147.74890	0.14775	122.362	10.28	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	780.98620	0.78099	834.59840	0.83460	780.986	11.63	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	21.68930	0.02169	22.64730	0.02265	21.689	13.54	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	17.62810	0.01763	18.54920	0.01855	17.628	14.02	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.91140	17.91140	17.85730	17.85730		10.61	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	572.30200	0.57230	616.29450	0.61629	572.302	11.28	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	780.92380	0.78092	828.80880	0.82881	780.924	11.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	884.91600	0.88492	934.16230	0.93416	884.916	12.14	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	13.28010	0.01328	13.87710	0.01388	13.280	16.40	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	9.21350	0.00921	10.00940	0.01001	9.214	17.99	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	9.16890	0.00917	9.96080	0.00996	9.169	18.05	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.06420	18.06420	18.00850	18.00850		11.33	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	245.88270	0.24588	240.29960	0.24030	245.883	13.14	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.32380	18.32380	18.26550	18.26550		12.10	0.00	0	1,775.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.61170	18.61170	18.55050	18.55050		12.69	0.00	0	1,005.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10237	0.10237		0.10209	0.10209		9.32	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10417	0.10417		0.10388	0.10388		10.74	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	13.91350	13.91350		13.87530	13.87530		10.40	0.00	0	0.00
€ / R	On 29/10/2014		Any day expiry	13.92070	13.92070		13.87530	13.87530		10.31	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	13.98290	13.98290		13.93980	13.93980		9.84	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.02170	14.02170		13.97830	13.97830		9.89	1,289,996.40	92	73,605.00
€ / R	On 12/12/2014	13.50	Put	29.99440	0.02999		39.53500	0.03954	29.994	9.47	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	81.51530	0.08152		100.68290	0.10068	81.515	9.67	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	180.54440	0.18054		210.73160	0.21073	180.544	9.88	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	277.64480	0.27764		313.09650	0.31310	277.645	10.39	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	17.51860	0.01752		18.31690	0.01832	17.519	13.82	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	13.49890	0.01350		14.30200	0.01430	13.499	14.32	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	11.69250	0.01169		12.47850	0.01248	11.693	14.61	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	0.86070	0.00086		0.90790	0.00091	0.861	15.65	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.25980	14.25980		14.21640	14.21640		10.77	0.00	0	28,493.00
€ / R	On 16/03/2015	13.80	Put	167.27940	0.16728		186.66520	0.18667	167.279	10.11	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	247.84180	0.24784		271.56410	0.27156	247.842	10.40	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	256.92680	0.25693		281.06520	0.28107	256.927	10.43	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	181.82740	0.18183		178.20960	0.17821	181.827	12.74	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	173.57210	0.17357		170.29850	0.17030	173.572	12.87	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	141.09710	0.14110		139.12540	0.13913	141.097	13.49	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	137.45220	0.13745		135.61770	0.13562	137.452	13.56	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	116.98000	0.11698		115.88950	0.11589	116.980	14.07	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.48840	14.48840		14.44320	14.44320		11.53	144,884,000.00	10,000	6,225.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.74630	14.74630		14.70030	14.70030		12.17	0.00	0	100.00
AI R03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	526.37000	526.37000		527.45600	527.45600			0.00	0	0.00
AL12	On 05/02/2015		Index Future	534.52000	534.52000		535.62700	535.62700			0.00	0	0.00
AL12	On 07/05/2015		Index Future	543.64500	543.64500		544.79600	544.79600			0.00	0	0.00
AL37	On 06/11/2014		Index Future	440.96400	440.96400		441.42300	441.42300			0.00	0	3.00
AL37	On 05/02/2015		Index Future	447.79200	447.79200		448.26100	448.26100			497,049,120.00	111	111.00
AL37	On 07/05/2015		Index Future	455.43600	455.43600		455.00000	455.00000			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	522.13600	522.13600		523.01400	523.01400			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	530.22000	530.22000		531.11600	531.11600			0.00	0	0.00
AL7T	On 07/05/2015		Index Future	539.27200	539.27200		540.00000	540.00000			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	476.00700	476.00700		476.74400	476.74400			0.00	0	579.00
ALBI	On 05/02/2015		Index Future	483.37700	483.37700		484.12900	484.12900			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	491.62900	491.62900		492.41700	492.41700			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	500.64800	500.64800		502.00000	502.00000			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.68290	9.68290		9.67920	9.67920		7.72	0.00	0	12,314.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	31.34250		0.03134		34.72240	0.03472	31.343	8.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	179.04070		0.17904		185.90140	0.18590	179.041	8.03	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	17.60770		0.01761		19.75340	0.01975	17.608	8.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	1.32120		0.00132		1.51580	0.00152	1.321	12.40	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.14140		0.00114		1.30450	0.00130	1.141	12.66	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.77540		9.77540		9.77170	9.77170		9.26	0.00	0	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.86320		9.86320		9.85880	9.85880		10.57	4,438,440.00	450	3,250.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.96500		9.96500		9.96040	9.96040		11.29	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.81360		9.81360		9.81600	9.81600		8.67	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.94980		9.94980		9.95270	9.95270		9.86	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			9.23710		9.23710		-11.44910	-11.44910			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			825.74510		825.74510		833.31400	833.31400			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			924.13650		924.13650		931.34460	931.34460			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			245.37490		245.37490		-278.84380	-278.84380			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			734.10850		734.10850		743.32620	743.32620			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.62650		11.62650		11.59040	11.59040		10.58	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.82980		11.82980		11.79300	11.79300		11.46	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79530		1.79530		1.79510	1.79510		9.77	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81230		1.81230		1.81180	1.81180		10.63	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.43493		123.43493		122.99233	122.99233			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.36210		125.36210		124.91284	124.91284			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			126.00112		126.00112		125.54000	125.54000			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.39680		84.55448		9.37770	84.70049			0.00	0	6,220.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 05/02/2015	Bond Future		9.48476	85.86416		9.46502	86.01267			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.55447	83.54207		9.53375	83.69591			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.61162	85.09386		9.60000	9.60000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		474.17300	474.17300		474.87400	474.87400			14,225,190.00	3	429.00
GOVI	On 05/02/2015	GOVI		481.51500	481.51500		482.23000	482.23000			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		489.73500	489.73500		490.48500	490.48500			0.00	0	0.00
GOVI	On 06/08/2015	GOVI		498.71900	498.71900		499.48000	499.48000			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.87695	117.87695		117.85996	117.85996			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.56036	118.56036		118.54346	118.54346			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.60099	120.60099		121.00000	121.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		124.12443	124.12443		123.99331	123.99331			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.76076	124.76076		124.62802	124.62802			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		126.90826	126.90826		127.00000	127.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.59646	123.59646		123.57822	123.57822			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.52636	125.52636		125.50804	125.50804			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		126.30915	126.30915		127.00000	127.00000			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		132.16912	132.16912		132.14940	132.14940			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.78440	132.78440		132.76489	132.76489			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		135.06959	135.06959		135.00000	135.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		220.80500	220.80500		220.62600	220.62600			0.00	0	1,164.00
IGOV	On 05/02/2015	Index Future		224.25100	224.25100		224.07100	224.07100			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		228.10600	228.10600		227.93300	227.93300			0.00	0	0.00
IGOV	On 06/08/2015	Index Future		232.31700	232.31700		232.00000	232.00000			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		598.49800	598.49800		598.18600	598.18600			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		607.92400	607.92400		607.61200	607.61200			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		618.59000	618.59000		619.00000	619.00000			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.26692	145.26692		145.24914	145.24914			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.10000	93.90000		6.08000	93.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.19000	93.81000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.22000	93.78000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.30000	93.70000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.34000	93.66000		6.32000	93.68000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.42000	93.58000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.56000	93.44000		6.54000	93.46000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.74000	93.26000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.86000	93.14000		6.84000	93.16000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.98000	93.02000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.10000	92.90000		7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.22000	92.78000		7.20000	92.80000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12210	0.12210		0.12270	0.12270		11.53	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06600	0.06600		0.06600	0.06600		14.07	0.00	0	17.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.27140	1.27140		1.26680	1.26680			0.00	0	30.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.27220	1.27220		1.26760	1.26760			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014		Bond Future	7.93315	123.82813		7.90368	124.08529		7.05	8,296,484.71	67	43,227.00
R186	On 06/11/2014	7.70	Call	48.92000	0.04892		112.74000	0.11274	48.920	6.94	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	168.87000	0.16887		297.27000	0.29727	168.870	6.98	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	911.40000	0.91140		1,158.54000	1.15854	911.400	7.05	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	3,147.00000	3.14700		3,408.81000	3.40881	3,147.000	7.24	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	8.44000	0.00844		13.09000	0.01309	8.440	7.24	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	0.62000	0.00062		1.49000	0.00149	0.620	7.34	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	0.23000	0.00023		0.66000	0.00066	0.230	7.37	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	0.13000	0.00013		0.40000	0.00040	0.130	7.39	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.69	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	7.99108	120.45056		7.96050	120.71209		7.48	12,045,056.00	100	4,086.00
R186	On 05/02/2015	9.00	Put	93.05000	0.09305		88.61000	0.08861	93.050	7.97	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.02953	122.51044		7.99737	122.78042		7.74	0.00	0	0.00
R186	On 06/08/2015		Bond Future	8.05065	119.48163		8.02000	8.02000			0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014		Bond Future	290.15863	290.15863		290.11730	290.11730			0.00	0	908.00
R197	On 05/02/2015		Bond Future	288.67197	288.67197		288.63096	288.63096			0.00	0	0.00
R197	On 07/05/2015		Bond Future	293.64030	293.64030		293.60000	293.60000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197		On 07/12/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201		On 22/12/2014	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206		On 22/12/2014	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202		On 06/11/2014	Bond Future		234.05099	234.05099	234.01680	234.01680			0.00	0	50,353.00
R202		On 05/02/2015	Bond Future		234.50939	234.50939	234.47524	234.47524			0.00	0	0.00
R202		On 07/05/2015	Bond Future		238.54502	238.54502	238.50000	238.50000			0.00	0	0.00
R202		On 07/12/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023		On 06/11/2014	Bond Future		7.70890	101.77251	7.67946	101.95113		5.80	0.00	0	7,643.00
R2023		On 05/02/2015	Bond Future		7.77273	103.34885	7.74197	103.53046		5.82	0.00	0	0.00
R2023		On 07/05/2015	Bond Future		7.80743	101.18875	7.77477	101.37682		6.26	0.00	0	0.00
R2023		On 06/08/2015	Bond Future		7.82123	103.06745	7.78715	103.25884		6.41	0.00	0	0.00
R2023		On 06/08/2015	Bond Future	9.07	Put	388.76000	0.38876	372.09000	0.37209	388.760	6.79	0	911.00
R2023		On 28/02/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203		On 06/11/2014	Bond Future		6.78442	105.01604	6.75986	105.08010		2.00	219,798,571.72	2,093	11,231.00
R203		On 06/11/2014	Bond Future	6.84	Call	221.64000	0.22164	282.65000	0.28265	221.640	1.98	0	45.00
R203		On 06/11/2014	Bond Future	6.98	Call	519.29000	0.51929	585.43000	0.58543	519.290	2.00	0	14.00
R203		On 05/02/2015	Bond Future		6.84704	106.64258	6.81969	106.70790		1.96	225,229,128.96	2,112	2,093.00
R203		On 05/02/2015	Bond Future	7.69	Call	2,007.64000	2.00764	2,071.81000	2.07181	2,007.640	2.07	0	55.00
R203		On 07/05/2015	Bond Future		6.83696	104.29660	6.80480	104.36654		1.99	0.00	0	0.00
R203		On 06/08/2015	Bond Future		6.75049	106.23345	6.71000	6.71000			0.00	0	0.00
R203		On 15/09/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157		On 15/09/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030		On 06/11/2014	Bond Future		8.36326	99.12357	8.33884	99.32743			0.00	0	4,661.00
R2030		On 05/02/2015	Bond Future		8.42334	96.65210	8.39812	96.85941			0.00	0	0.00
R2030		On 07/05/2015	Bond Future		8.46911	98.30607	8.44271	98.52017			0.00	0	0.00
R2030		On 31/01/2030	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032		On 31/03/2032	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037		On 06/11/2014	Bond Future		8.61303	101.24616	8.59362	101.43558			0.00	0	10,565.00
R2037		On 05/02/2015	Bond Future		8.67166	98.55714	8.65166	98.74980			0.00	0	3,280.00
R2037		On 07/05/2015	Bond Future		8.71764	100.24381	8.69674	100.44302			0.00	0	0.00
R2037		On 06/08/2015	Bond Future		8.75255	97.84493	8.75000	8.75000			0.00	0	0.00
R2037		On 31/01/2037	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204		On 06/11/2014	Bond Future		7.09414	106.29439	7.07470	106.36402		2.92	211,313,247.32	1,988	9,979.00
R204		On 06/11/2014	Bond Future	7.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.14	0	1,270.00
R204		On 05/02/2015	Bond Future		7.15716	103.90607	7.13616	103.97708		3.00	209,474,637.12	2,016	1,988.00
R204		On 07/05/2015	Bond Future		7.17793	105.68279	7.15415	105.75849		3.04	0.00	0	0.00
R204		On 06/08/2015	Bond Future		7.15555	103.60396	7.12979	103.68090		3.15	0.00	0	0.00
R204		On 06/08/2015	Bond Future	8.41	Put	163.29000	0.16329	158.02000	0.15802	163.290	3.36	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.70278		102.92363		8.67834	103.18288			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.75970		100.13536		8.73455	100.39889			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.80471		101.84897		8.77854	102.12056			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.83938		99.35462		8.82000	8.82000			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.68791		102.39067		8.66347	102.65766			0.00	0	31,463.00
R2048	On 05/02/2015	Bond Future			8.74581		103.97656		8.72066	104.24791			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.78668		101.32067		8.76056	101.60002			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.81683		103.20216		8.80000	8.80000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.32386		102.01599		7.29435	102.14117		3.90	40,908,411.99	401	36,349.00
R207	On 05/02/2015	Bond Future			7.38704		99.95508		7.35566	100.08245		3.89	4,198,113.36	42	3,127.00
R207	On 07/05/2015	Bond Future			7.42045		101.66480		7.38620	101.79773		3.99	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,875.35000		1.87535		1,972.68000	1.97268	1,875.350	4.05	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.42131		99.90703		7.38479	100.04227		4.18	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,534.98000		1.53498		1,614.40000	1.61440	1,534.980	4.17	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.49389		97.04720		7.46443	97.19135		4.81	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.55693		98.55033		7.52591	98.69697		4.72	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.59036		96.83360		7.55701	96.98599		5.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.59766		98.63183		7.56254	98.78688		5.14	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	282.43000		0.28243		269.31000	0.26931	282.430	5.46	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.53256		78.43911		8.51311	78.59625		11.06	0.00	0	28,803.00
R209	On 06/11/2014	Bond Future	8.50	Call	445.11000		0.44511		595.49000	0.59549	445.110	10.93	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,801.66000		1.80166		1,979.90000	1.97990	1,801.660	11.06	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,264.50000		3.26450		3,426.81000	3.42681	3,264.500	11.24	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,637.69000		3.63769		3,797.91000	3.79791	3,637.690	11.29	0.00	0	1,640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.05	Call	4,009.54000		4.00954	4,168.42000	4.16842		4,009.540	11.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.03000		0.00003	0.13000	0.00013		0.030	11.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.75	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.82	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.98	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.98	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.58759		79.65403	8.56759	79.81380			11.32	0.00	0	26.00
R209	On 07/05/2015	Bond Future			8.62797		77.86636	8.60712	78.03143			12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.65653		79.31276	8.63516	79.48073			12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	720.68000		0.72068	708.01000	0.70801		720.680	13.38	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/11/2014	Bond Future			174.04216		174.04216	173.42239	173.42239				0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.75959		176.75959	176.13040	176.13040				0.00	0	0.00
R210	On 07/05/2015	Bond Future			177.71362		177.71362	177.00000	177.00000				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.66764		132.66764	132.65191	132.65191				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.13296		133.13296	133.11731	133.11731				0.00	0	0.00
R211	On 07/05/2015	Bond Future			135.42463		135.42463	135.40000	135.40000				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.96368		137.96368	138.12576	138.12576				0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.35490		138.35490	138.51988	138.51988				0.00	0	0.00
R212	On 07/05/2015	Bond Future			140.73651		140.73651	141.00000	141.00000				0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.39833		89.08010	8.36891	89.31626			9.53	0.00	0	28,655.00
R213	On 05/02/2015	Bond Future			8.45909		90.45975	8.42874	90.69992			9.74	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.50009		88.45940	8.46849	88.70663			10.56	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.52822		90.10183	8.50000	8.50000				0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.63273		79.24675	8.61330	79.41129			11.58	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,564.58000		4.56458	4,730.31000	4.73031		4,564.580	12.02	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000		0.00000	0.00000	0.00000		0.000	12.55	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.68920		80.47416	8.66921	80.64151			11.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/05/2015	Bond Future	8.72871		78.55648		8.70790	78.72927		12.92	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.75745		80.01518		8.75000	8.75000			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	20,933.62000	20,933.62000		20,897.41000	20,897.41000				0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.88840		4.88840		4.88640	4.88640		6.10	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.86530		4.86530		4.86580	4.86580		6.75	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.70360		1.70360		1.70170	1.70170		15.88	0.00	0	13.00
Total for Derivatives :											1,882,796,333.98	53,389	3 697 510.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55813			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.85500		106.06084		6.85500	106.04141			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72959			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.25500		104.63636		8.25500	104.61297			373,126,000,000.00	45,200,000	622,600,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.29025			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.92500		103.11204		8.92500	103.08730			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.44113			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.54003			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.12000		100.89400		9.12000	100.86955			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.97500		101.18818		6.97500	101.16938			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.45564			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.55000		103.72682		8.55000	103.70323			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		128.23222		2.31000	276.00027			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.80439			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.44853			0.00	2,060,000,000	1,230,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88295			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.91716			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.93981			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.42865			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.16085			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.83595			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	90.82672		100.00000	90.60411			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	171.94667		2.05000	171.89190			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.31601		2.76000	164.26056			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	175.17545		2.17000	175.11913			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.70235		1.82000	184.64465			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.74625	78.47208		7.74625	78.45604			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.74625	78.47208		7.74625	78.45604			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.81493			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45229			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.32237			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.05000	103.33710		7.05000	103.31734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60513			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14500		106.95934		7.14500	106.93861			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28137			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000		94.51818		2.67000	107.89761			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.46134		2.49000	159.12223			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		117.54621		2.39000	214.23043			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.28000		92.13673		9.28000	92.49612			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.93449			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.14500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.65761		9.63000	108.63886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.30000	112.35802		9.30000	112.33012			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.63000	91.42877		8.63000	91.40755			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.39500	111.63747		9.39500	111.60948			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05886			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.95577			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.90000	106.93266		7.90000	106.90978			188,810,000,000.00	23,900,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.63500	104.40017		8.63500	104.37592			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.80500	100.68628		6.80500	100.66797			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.67500	101.30180		8.67500	101.27830			313,167,500,000.00	36,100,000	3,583,077,200.00
ABS7	On 11/09/2026	Spot Bond		9.49500	96.28642		9.49500	96.26175			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.81000	103.10251		7.81000	103.08069			4,686,000,000,000.00	600,000,000	600,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	220.95788		2.12000	279.86398			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.34000	127.99844		1.34000	130.81418			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.04000	130.80144		2.04000	133.38644			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00488		100.00000	0.00486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		60.62764	100.00000	60.48077				0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.30500		103.42624	11.30500	103.39483				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.93516				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.06412	100.00000	6.04927				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.98282				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.65888				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.14496	100.00000	36.05644				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.88749				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.02394	11.00000	66.00507				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.13277	100.00000	23.07612				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.89212				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.97516				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.85508				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.88011				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.89112				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.07044				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.07044				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.08237				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.08237				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.05849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.21895		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.94697		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.73700		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.86512		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.88991		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.89988		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.87987		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.83506		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.07500	104.85831	9.07500	104.83246		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.04215		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.70293		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	86.11913		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.27433		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.29187		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.85499		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.86191		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.26735		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.86123		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.63844		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.56320		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.89120		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.50631		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.19791		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.85801			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.00675			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76202			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74494			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77808			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84019			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80509			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76503			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77607			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.10853		10.23000	101.08066			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78694			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77005			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.16058			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.19500	105.75606		9.19500	105.73008			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83711			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.71231		1.75000	116.73464			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96558			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77689			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81832			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84306			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79356			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89546			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.55975		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.78465		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.92550		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.83811		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.81951		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.86192		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.87493		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24378		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.49414		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.87802		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.87802		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92209		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.82326		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92725		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.96651		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92209		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.12059		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.89505		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.88260		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	122.99689		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	123.87815		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77375		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76681		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.36262		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.78564			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.06397			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.81832			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77474			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77375			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.84600			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.75857			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95709			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.95873			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.78897			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	15.72770		100.00000	15.67806			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39709			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.53749			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.63101			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18765			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20585			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23008			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.17984			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.68500	98.69330		7.68500	98.67286			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.22994			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.26645			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.51500	101.28330		8.51500	101.25997			851,500,000,000.00	100,000,000	2,910,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond		9.39500	113.17665		9.39500	113.14827			368,284,000,000.00	39,200,000	19,600,000.00
AIR03	On 09/03/2016	Spot Bond		7.26000	106.09099		7.26000	106.07010			1,636,113,600,000.00	225,360,000	214,260,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	98.91599		100.00000	99.18478			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.02000	105.31186		9.02000	105.28662			187,616,000,000.00	20,800,000	10,400,000.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.69421		100.00000	11.66818			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.76000	106.07038		9.76000	106.04292			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.74000	163.45315		2.74000	163.39807			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16314			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.94722			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98967			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.71923			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		100.00000	10.10181		100.00000	10.03263			958,100,000,000,000.00	9,581,000,000	28,500,000,000.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88854			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.75576			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76273			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.79356			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88954			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21651			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	98.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10103			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.64000	130.21983		2.64000	295.95371			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	92.67413			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.82366			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38605			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.30981			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	21.98348		100.00000	21.84465			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.94535			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.72415			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71423			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64338			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.66500	104.47257		8.66500	104.44822			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52367			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.01987			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.32416			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.68877			0.00	40,000,000	20,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.40212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond	9.20500		105.45151		9.20500	105.42558			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.38500		104.64093		7.38500	104.62009			449,008,000,000.00	60,800,000	30,400,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		31.65459		100.00000	31.51539			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.65061			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.50000		104.41025		8.50000	104.38638			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.96776		102.72712		10.96776	102.19632			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.01368		101.22392		11.01368	101.14273			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.04180		101.18449		11.04180	101.11595			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87228			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.07293		101.22821		11.07293	101.07152			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.65663		101.27401		11.65663	101.24930			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.89182			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.89182			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.89189			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.21776		100.65880		11.21776	100.70433			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.16680		101.95156		11.16680	101.15237			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.01368		101.22392		11.01368	101.14273			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.04303		101.66420		11.04303	101.33487			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20107		97.30862		10.20107	100.99571			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.84890			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83575			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83575			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.87993		100.00218		10.87993	100.33546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond		11.27500	100.47437		11.27500	100.44401			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81276			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.20000	74.47089		11.20000	98.39730			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77482			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	89.83495		9.28000	100.72557			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.82426			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.06500	71.30675		11.06500	100.73010			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.80124			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.82043			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.82043			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79204			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.83300			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.83300			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79357			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80603			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.83309			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.61452			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65759			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.96776	102.93202		13.96776	102.41476			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.12486	101.66447		15.12486	101.63255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	13.98726	101.59403		13.98726	101.40770			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06824			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.06824			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.06824			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.10612			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93513			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.22318		100.00000	22.18101			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.10066		100.00000	20.05197			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.29386		100.00000	18.24955			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.29250		100.00000	11.26516			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.29250		100.00000	11.26516			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.65318		100.00000	13.62010			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.83025		100.00000	11.80159			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21988			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15551			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.40473			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42849			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.69546		100.00000	7.67662			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.69546		100.00000	7.67662			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000	104.54712		2.02000	180.82909			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.91500	98.55434		7.91500	157.48231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond		7.91500	99.86443		7.91500	157.78677			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.30000	98.81933		8.30000	98.79725			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.14479			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.66500	99.02561		7.66500	99.00504			85,848,000,000.00	11,200,000	105,600,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13146			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16522			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16845			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17921			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18995			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21970			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	21.43435		100.00000	21.38242			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98152			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98054			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98012			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.97998			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.97830			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.97606			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	20.97152		100.00000	16.73657			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	20.97152		100.00000	16.73657			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.88854			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95420			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97210			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.05000	102.67061		8.05000	102.64823			1,056,160,000,000.00	131,200,000	131,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02578			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12103			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.98761		100.00000	14.95090			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.98761		100.00000	14.95090			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.02962			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.59882			0.00	5,000,000	505,000,000.00
BID06	On 30/06/2019	Spot Bond	8.37500		68.32541		8.37500	104.73110			174,200,000,000.00	20,800,000	2,210,400,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.22308			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.51244			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.78285			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25787			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.45523			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25094			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.31279			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.42519			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.89257			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.65568			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		60.56351		100.00000	60.41518			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.04473			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04616			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.42374			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	96.78179			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.19529			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.53889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC007	On 28/01/2015	Spot Bond	100.00000	80.21978	100.00000	80.04386				1,020,000,000,000,000.00	10,200,000,000	17,100,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.59157	100.00000	26.52715					0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88290					0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.53744					0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.31000	99.93995	7.31000	99.91995					0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.20000	108.68919	9.20000	108.66262					0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	105.57163					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10000	101.77750	9.10000	101.75288					0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.26500	98.82044	12.26500	98.78796					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.86260					0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.22500	103.86156	11.22500	103.83073					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.63904					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09000	105.00424	9.09000	104.97887					0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.39676					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.66500	99.82535	11.66500	99.79461					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.56521					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.28603					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.72452					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.95500	98.01863	9.95500	97.99276					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.76500	120.52914	9.76500	120.49774				16,039,391,382,000.00	1,642,538,800	1,642,538,800.00	
CCT02	On 12/06/2024	Spot Bond	9.59500	116.92312	9.59500	116.89318				487,426,000,000.00	50,800,000	25,400,000.00	
CCT03	On 15/03/2025	Spot Bond	8.92500	116.28585	8.92500	116.25781					0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.60079					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.40000	101.86706		11.40000	101.83586			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.92341			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.63759			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.65296			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21992			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93578			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.13211			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30460			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.41182			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71623			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74329			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77465			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.59039			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.56375			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.70454			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.80867			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85510			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.65619			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.29607		10.11000	103.26840			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48525			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.90776		2.76000	120.86700			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	118.00686		3.14000	120.77096			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.34897		8.25000	101.32634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	2.74000	128.92867		2.74000	123.03674			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.00101		2.40000	120.24399			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18890			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51000	100.31618		8.51000	100.29321			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.19195			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.19558			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56000	100.38415		8.56000	100.36103			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56000	100.38415		8.56000	100.36103			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61000	103.50812		8.61000	103.48429			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87513			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96120			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.34673			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.34673			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58481			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88679			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35594			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43907			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.67763		9.35000	101.65238			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.67763		9.35000	101.65238			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35597			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35951			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05362			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95162				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95560				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87603				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87603				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92381				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.70791				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29289				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.81746				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.81746				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.81746				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18818				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.99500	103.23036	8.99500	103.20528				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.88367				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99029				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19830				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19359				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24394				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.43346				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.62150				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43116				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.96708				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.17492				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.02569				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78366			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.10455			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.77903			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06371			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83071			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.30369			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72405			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82181			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59969			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.93219			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72420			0.00	100,000,000	100,000,000.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72420			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71670			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.87061			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.27708			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.95430			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.36819			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.82706			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.04475			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.57426			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.82426			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.56000	97.45637		10.56000	98.90774			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.08000	95.29972		11.08000	95.60668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68586		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.93393		0.00		0	100,000,000.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.78292		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10848		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.95139		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.18357	8.80500	99.95318		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82326		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10953		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	119.80866		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.85987		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.87470		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.93196		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.89521		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23490		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23490		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.27921		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.97528		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68586		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.57700		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.57700		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02218		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.07667		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68971		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22742		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.01505				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.78495				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.90433				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02197				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.69951				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67042				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.01934				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.30164				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.19644				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	99.97761				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10581				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.75194				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.76673	10.55000	101.05638				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.74000	105.66029	9.74000	105.97193				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.81708				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.78840				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.88000	107.05293	11.88000	107.42556				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.77966				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.91000	107.22737	11.91000	107.12629				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.34000	106.78730	10.34000	106.69957				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.77966				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.04576				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.99110			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.91519			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.93196			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82326			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71438			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.25500	104.03732		9.25500	103.95934			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83521			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.90729			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.14251		10.55000	101.11380			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.19025		11.00000	98.50565			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16097			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.92209			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14529			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.67000	103.40951		11.67000	103.31237			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.00882			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.82326			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	107.33913			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.87766			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000	28.63198		100.00000	28.49411			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24146			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.10396			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.15721			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.10998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	39.53944	7.01000	40.15117				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	166.75328				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.30000	98.81933	8.30000	141.98924				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.91500	35.77850	7.91500	157.48231				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.91500	36.20665	7.91500	157.78677				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	93.18415				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	93.12588				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43590				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43590				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.88511				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.82905				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84012				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43110				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83811				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10848				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76483				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.80347				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79852				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.80347				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.55646				0.00	0	20,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.33286				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.58713	8.87000	104.79768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.45000	105.27641		8.45000	105.25260			429,260,000,000.00	50,800,000	775,400,000.00
COJ05	On 05/06/2023	Spot Bond	9.89500	118.04849		9.89500	118.01734			825,243,000,000.00	83,400,000	20,041,700,000.00
COJ06	On 09/12/2015	Spot Bond	8.18500	106.94273		8.18500	106.91929			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.46500	107.28628		9.46500	107.25887			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52000	108.05343		9.52000	108.02598			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.87000	96.38129		9.87000	96.35578			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.64500	97.59831		10.64500	97.57051			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.64500	95.36493		10.64500	95.33790			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32601			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.33946			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23035			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.27158			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.33354			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.76885			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	100.00000	72.39505		100.00000	72.26123			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
CPV01	On 30/06/2029	Spot Bond	10.77500	102.23260		10.77500	104.78701			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.62091		100.00000	12.58999			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.28403		100.00000	4.27050			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.67088		100.00000	12.63088			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.07662			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.77500	99.26981		7.77500	98.21178			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19093			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.13831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.98453			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		95.82408		100.00000	95.58149			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.05478			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.44720			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.70733			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.00877			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.62478			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.43375			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.07471			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.17485			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.20706			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.93689			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.78628			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.45500		106.16222		8.45500	106.13820			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.36000		117.09699		7.36000	117.07387			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.27500		107.07232		8.27500	107.04873			1,709,991,512,500.00	206,645,500	10,350,314,900.00
DV23	On 27/02/2023	Spot Bond	8.92000		107.96742		8.92000	107.94183			239,166,608,000.00	26,812,400	8,611,869,200.00
DV24	On 18/02/2024	Spot Bond	8.97000		106.37482		8.97000	106.34945			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.31000		108.15230		9.31000	108.12556			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.92168			0.00	60,000,000	30,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.84174			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.66620			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.55696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.81129			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.47705			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.79010			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.58696			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.74500		129.59255		7.74500	129.56579			0.00	0	2,038,220,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.48161			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		102.86489		0.20000	136.38388			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		123.18945		2.06000	122.72734			0.00	0	500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000		111.36019		2.07000	111.32472			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000		111.10501		2.09000	111.06955			0.00	0	9,800,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.00436		2.16000	102.97127			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.35500		107.92996		9.35500	107.90315			650,312,825,000.00	69,515,000	58,315,000.00
EMM02	On 11/03/2021	Spot Bond	9.20500		108.60396		9.20500	108.57697			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69500		102.04072		9.69500	102.01446			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.93500		98.40524		9.93500	100.70740			0.00	0	600,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.08500		104.77541		10.08500	103.11301			15,127,500,000,000.00	1,500,000,000	5,833,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51826			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.30387			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.96700			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.85970			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.29081			0.00	0	0.00

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	101.33402			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		59.88395		100.00000	59.69493			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		99.21036		100.00000	98.94997			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		83.19282		100.00000	83.01619			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		133.55411		3.00000	133.50809			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16500		105.31398		11.16500	105.28289			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.84258			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	98.78813			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.70581			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.64500		97.64644		9.64500	97.62118			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.51050			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.37095			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.69766			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.56976			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.66791			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.88683			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.42966			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.48838			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41790			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.46685			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.43242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.41277			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	101.84030		7.05000	101.82091			0.00	0	2,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60500	105.18839		7.60500	105.16683			96,351,547,500.00	12,669,500	5,408,369,500.00
ES23	On 25/01/2023	Spot Bond	8.28000	112.73506		8.28000	112.71022			195,364,116,000.00	23,594,700	6,562,374,700.00
ES26	On 02/04/2026	Spot Bond	8.61500	95.10144		8.61500	95.07941			3,049,806,488,000.00	354,011,200	6,941,611,200.00
ES33	On 15/09/2033	Spot Bond	9.38500	84.38769		9.36500	84.51954			50,610,237,043,500.00	5,392,673,100	35,010,750,000.00
ES42	On 25/04/2042	Spot Bond	9.46500	90.72126		9.46500	90.69821			335,061,000,000.00	35,400,000	22,217,700,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.51820			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.56651			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38616			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24889			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71029			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.08848			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92712			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40688			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.19606		100.00000	10.17136			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.92319		100.00000	9.89915			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.93023			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.42498			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.03754			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.10902			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.06500	101.10754		9.06500	101.08305			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92758			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92751			0.00	0	0.00

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	100.04110			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	104.51909			0.00	690,000,000	690,000,000.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.30989			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.33158			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	9.95500	104.38575	9.95500	104.26637			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.86500	107.96935	10.86500	107.93814			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.93508			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.14000	131.67691	2.14000	132.51778			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.15000	129.74132	2.15000	279.24959			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.39000	104.16650	2.39000	110.69197			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.47000	101.69021	2.47000	159.48123			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.28000	119.40302	2.28000	217.61516			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.41500	106.72416	7.41500	106.70270			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.80200	63.30938	7.80200	62.66165			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.45500	40.53768	9.45500	39.62735			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.69000	39.24802	9.69000	38.31166			0.00	0	0.00
FRC02U		On 02/03/2015	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond	100.00000	77.18007	100.00000	77.02991			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.57942			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98529			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85515			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93726			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.20039	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	100.20039		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92209			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87964			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04956			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90729			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.16101		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96351			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18259			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14831			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	18.10742	100.09221	18.06304			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.82525			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.70696			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09505			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.59203			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91715			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.92719			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84809			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.86283			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.12378			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84801			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.47750	13.22500	58.45660			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.80050			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.80149			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.17525			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.83713			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	95.67462	3.62500	98.94777			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.87272			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.87272			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.61232			0.00	0	0.00

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	100.68586		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.90788		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.82326		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.80446		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.17380		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.93887		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.67040		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.15087		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.04896		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.07471		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.85492		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06083		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.79555		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.86283		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.86283		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.88859		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.57044		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.60113		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78579		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.41865		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.91025		0.00		0	100,000,000.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40022		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76773		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37854		0.00		0	0.00	

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	100.37957			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26500			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26500			0.00	270,000,000	180,000,000.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23985			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.88512			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.22618		8.75000	101.99540			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.69154			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.85845		100.00000	11.82102			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.82573		100.00000	10.79157			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.60851			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.33030		100.00000	1.32341			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.61706			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92011			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91515			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.14688			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02107			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.38000	117.37638		3.38000	122.26561			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.93115			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94016			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.36000	108.39195		3.36000	122.42361			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.38000	105.73915		3.38000	122.26561			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.66000	102.22794		2.66000	127.11496			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.73000	101.45160		2.73000	134.29917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02377			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81500			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92518			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.82861			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.07314			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.03518			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88556			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.88457			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.09942			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85872			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.00914		100.00000	9.98462			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.23604		100.00000	24.17668			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		57.78189		100.00000	57.60149			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.18393		100.00000	18.12654			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		150.44876		4.80000	150.38981			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66276			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.37576			0.00	60,000,000	30,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30975			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.53663			0.00	40,000,000	20,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.53177			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.57632			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.32424			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.54389		2.11800	101.37455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.45500	101.93472		2.45500	133.74201			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.15922			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.19512		10.38000	100.16722			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.19512		10.38000	100.16722			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	99.97542			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59500	99.45912		2.59500	107.94507			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000	207.48731		2.59000	208.24079			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56500	108.55643		2.56500	108.52038			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44947			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000	206.60685		2.62000	207.36022			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000	109.82121		2.48000	109.78501			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65500	106.84117		2.65500	106.80544			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60240			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	50.72400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50507			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.76000	105.30459		2.76000	104.84592			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.74000	112.68800		2.74000	258.32079			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.79000	110.42736		2.79000	256.51250			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000	125.00453		2.66000	269.05064			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000	129.64637		2.16000	279.04515			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000	123.02613		2.88000	264.79089			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.51000	102.26026		2.51000	129.35936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.03929			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.04000	133.42886		2.04000	129.30793			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20170			0.00	100,000,000	50,000,000.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47596			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.83522			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.43500	107.89905		2.43500	107.86361			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	19.15865		104.97509	19.10965			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	23.30414		101.07593	23.24651			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	15.60038		100.44759	15.56202			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	21.69031		100.76967	21.63682			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.11000	116.39742		2.11000	116.36018			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	2.34000	97.40975		2.34000	111.19947			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.60679			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.37000	97.14281		2.37000	110.89466			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.48292			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.36000	127.76499		2.36000	348.41773			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.71902			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.36954			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15		On 14/03/2015	Spot Bond	6.48500	101.93014		6.48500	101.91246			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.54000	101.77148		7.54000	101.75067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.86000	102.66048		7.86000	102.63861			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.05500	107.70327		8.05500	107.67991			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.55500	105.89361		8.55500	105.86951			479,080,000,000.00	56,000,000	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.78500	100.52566		8.78500	100.50191			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36000	92.08921		9.36000	92.06594			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42500	112.66785		9.42500	112.63950			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.73500	100.44345		9.73500	99.07938			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000	97.10630		10.09000	97.08032			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.06500	80.85812		10.06500	80.83632			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.70467			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.72980			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.73984			0.00	0	50,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.76488			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.80498			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.83504			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.96517			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30156			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35874			0.00	0	30,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.37214			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.41028			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.46752			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.51522			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.72498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.55539			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73501			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.85000		101.85611		8.85000	101.83188			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.46153			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.03864			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.03944			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.04097			0.00	0	160,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.04287			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.04550			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.08391			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.29070			0.00	220,000,000	220,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.28960			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.06439			0.00	5,000,000	5,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.21753			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.01327			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.51171			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71796			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22132			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62495			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.86497			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04741			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.49144			0.00	220,000,000	110,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93036			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.90343			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.90221			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.41782			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.24605			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	100.19127			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.44079	101.16194		7.44079	97.41928			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	100.19976			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.44094	100.71812		8.44094	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.21067			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.89118	100.73019		8.89118	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.22399			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.25920			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32548			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33666			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.80706			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.88000		104.02229		8.88000	103.99773			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97000		110.47451		7.97000	110.45105			850,399,000,000.00	106,700,000	2,020,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		131.56138		1.96000	283.16845			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.37478		1.97000	289.22385			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.32500		101.58964		9.32500	101.56449			820,600,000,000.00	88,000,000	4,045,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.26500		102.12400		9.26500	102.09887			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		86.46081		100.00000	86.25592			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.57243		100.00000	22.51714			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		56.95232		100.00000	56.81435			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.21652		100.00000	27.15059			0.00	0	100,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.94407		100.00000	15.90544			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		87.84958		100.00000	87.64141			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		117.64243		1.73000	117.60603			164,090,500,000,000.00	94,850,000,000	95,568,300,000.00
I2038	On 31/01/2038	Spot Bond	1.83000		123.87747		1.83500	123.72617			805,200,000,000.00	440,000,000	94,590,300,000.00
I2046	On 31/03/2046	Spot Bond	1.89000		123.35074		1.89000	123.31198			170,100,000,000.00	90,000,000	49,200,000,000.00
I2050	On 31/12/2050	Spot Bond	1.93000		131.90614		1.93000	131.86462			289,500,000,000.00	150,000,000	25,113,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30500		102.44802		7.30500	102.42805			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.48858			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.40283			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11000		102.95296		8.11000	102.93035			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.75000		107.76728		7.75000	107.74464			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93000		102.18184		7.93000	102.16024			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.90940			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.90395			0.00	60,000,000	30,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.50000		101.57870		1.50000	130.35871			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000		104.96137		2.11000	132.77771			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76119			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.61334			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.87000		103.30396		7.87000	103.28206			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.22988			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.93460			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.62174			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.49500		101.14787		8.49500	101.12489			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93500		95.19081		8.93500	95.16821		42,679,814,500,000.00	4,776,700,000	2,383,000,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08320			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.95000		98.74304		7.95000	98.72190			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.98500		102.70746		8.98500	102.65965			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.96419			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.96315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	7.90000	100.73045	7.90000	100.70925				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.27500	101.46181	8.27500	101.43945				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.95897				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.47527				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.52000	103.85332	7.52000	103.83249				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.23500	105.30038	8.23500	105.27730				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.37000	107.44817	9.37000	107.42143				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.58694				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.01297				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.99989				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	99.99997				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	99.99992				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00582	100.00000	0.00581				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.22581				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.13973				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.60500	98.96109	8.60500	98.93820				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.15392	5.00000	100.14053				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.15392	5.00000	100.14053				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.22870	5.00000	101.21512				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.14935	5.00000	100.13577				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.50454	4.00000	100.49354				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	102.26649	4.00000	100.13066				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.63814	100.00000	32.53625				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.39836	100.00000	32.29721				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.39836	100.00000	32.29721				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.30501	9.20000	105.27899				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.69610				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.69610				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.69770				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.16513	100.00000	8.14513				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.33531				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.64742				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000		101.11203	8.86000	101.08828				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.29221				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.30369	100.00000	10.27872				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		57.78189	100.00000	57.60149				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		8.97476	100.00000	8.93529				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		98.64865	100.00000	99.88923				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		98.29949	100.00000	98.03943				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		94.82252	100.00000	94.58063				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		99.45504	100.00000	99.72678				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.25000		99.96577	6.25000	99.98288				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.91446	6.25000	99.81200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA446	On 11/11/2014	Spot Bond	6.35000		99.79167		6.35000	99.68783			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.67054		6.35000	99.56695			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.35000		99.54971		6.35000	99.44637			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.30352		6.40000	99.19988		102,400,000,000,000.00	16,000,000,000	4,000,000,000.00	
INA503	On 13/01/2015	Spot Bond	6.45000		98.69199		6.45000	98.58883			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.57166		6.45000	98.46874			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.33186		6.45000	98.22945			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	100.00000		77.99145		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.75529			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.96776		102.16857		10.96776	101.79109			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.96776		100.92931		10.96776	100.89459			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.89469			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.43266			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87806			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.47560		6.50000	100.45794			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89741			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.45628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90100			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30463			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.86283			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.48302			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.67449			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.67296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90933			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41835			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31403			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.29929			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	105.49186			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.78466			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.23244			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24776			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77507			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.79357			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11504			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.36082			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84441			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	102.20116			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50650			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33531			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.33962			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.62000	100.79369		8.62000	100.77032			143,092,000,000.00	16,600,000	8,300,000.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58773			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.60139			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.61053			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28564			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.30007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC03		On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.61977			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.15500	105.18232		9.15500	105.15674			355,214,000,000.00	38,800,000	1,019,400,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89704			0.00	0	20,000,000.00
IPL6		On 28/09/2017	Spot Bond	8.44000	104.24623		8.44000	104.22243			274,300,000,000.00	32,500,000	2,030,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.47938			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.40758			0.00	0	300,000,000.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.78083			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.64370			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91013			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.48500	104.98955		8.48500	104.96572			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55107			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.24869			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.20000	97.78514		3.20000	126.12681			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.65000	139.86304		3.65000	139.81243			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.64309			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.37685			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.28504			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.11996			0.00	0	1,430,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.71643			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.73000	97.20279		3.73000	98.01597			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.73000	97.12175		3.73000	104.37319			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.20204			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.88566			0.00	40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.11500	110.42193		10.11500	110.39233			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12355			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.32960		3.75000	138.27915			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	99.64721		100.00000	99.38005			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	97.78075		100.00000	97.52343			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29051			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	6.25000	100.00000		6.25000	99.89737			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	99.39004		6.40000	99.28623			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	99.26895		6.40000	99.16538			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.77813		6.45000	98.67478			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000	98.65758		6.45000	98.55449			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000	98.53733		6.45000	98.43449			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000	98.29770		6.45000	98.19536			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.72251			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.54100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.37379			0.00	200,000,000	100,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45768			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.35312			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.51678			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.20669			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33574			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33790			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32278			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.19006			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.85797			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52236			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.22549			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.21328			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.55915			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37335			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01774			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79835			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62624			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.64191			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.64191			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.83500		102.43514		8.83500	104.35005			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.78130		100.00000	12.73325			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.91869		100.00000	9.87507			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23285			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02500		101.92111		9.02500	104.05297			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.99981			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.54348			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.87060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.68435			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.09600			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.29487			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	100.00000		43.78651		100.00000	43.62007			0.00	0	1,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		98.06089		100.00000	97.80419			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.97980			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		82.57840		100.00000	82.39490			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02391			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		38.83165		100.00000	38.73758			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.69746			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		94.07366		100.00000	93.83549			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		81.28954		100.00000	81.11167			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		85.63092		100.00000	85.44354			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		98.65952		100.00000	98.39572			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		89.70551		100.00000	89.48883			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96026			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.99488			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.13830			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.37765			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.87870			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.29500		140.90357		8.29500	140.87246			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.92642			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.79019			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.87048			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20502			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.88600			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	100.00000		2.20971		100.00000	100.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.96077			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.53000		99.51154		8.53000	99.48895			829,116,000,000.00	97,200,000	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.60000		74.94149		8.60000	97.73675			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.11500		102.11403		9.11500	102.08930			112,114,500,000.00	12,300,000	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.34742			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80500		104.96832		9.80500	104.94088			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46626			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44661			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.53789			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.64707			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.50514			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.30289			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.75539			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.34872			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.28895			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.04172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.04932			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80124			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.39227			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.98396			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.49527			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83770			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20283			0.00	320,000,000	160,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39726			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.49363			0.00	40,000,000	20,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25372			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34308			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.85304			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.83811			0.00	40,000,000	20,000,000.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.83427			0.00	40,000,000	20,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	98.01516		100.00000	97.75925			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	35.96813		100.00000	35.88004			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	87.29017		100.00000	87.08134			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.64672		100.00000	16.57351			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	19.20026		100.00000	19.05614			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	19.32509		100.00000	19.18005			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.49500	102.31195		8.49500	102.28856			74,756,000,000.00	8,800,000	3,812,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.51500	101.78218		8.51500	101.75886			0.00	0	11,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99595			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93032			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.31373			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46494			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.27080			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.37703			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.68500	102.17648		7.68500	102.15531			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.48500	105.90517		8.48500	105.88126			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.28000	106.92209		9.28000	106.89575			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.33500	103.79631		6.33500	103.77844			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73480			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.75988			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.28500	104.72372		9.28500	104.85129			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.45500	101.91242		7.45500	101.89181			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30165			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.61000	104.03326		8.61000	104.00930			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.88415			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.15500	107.52660		9.15500	105.47468			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.17250		100.00000	15.13534			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.56257			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.31000	103.91127		8.31000	103.88816			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.40500	104.06892		7.40500	104.04835			134,771,000,000.00	18,200,000	979,100,000.00
MTN04	On 13/07/2017	Spot Bond		8.30000	107.32762		8.30000	107.30390			0.00	0	510,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond		100.89771	7.33978		100.89771	7.32185			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.43466		100.61875	7.41655			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.53307			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.54329			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.66800			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.81324			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.71151		100.00000	0.70978			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.71151		100.00000	0.70978			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.73500	100.96588		8.73500	100.94243			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.71826		7.59000	100.69787			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.80500	104.27678		8.80500	104.25236			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.60500	104.79300		8.60500	104.76862			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39330			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.07000	105.19527		9.07000	105.16949			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.56290			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.96500	104.79664		8.96500	104.72092			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.43184			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.62953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27825			0.00	100,000,000	1,550,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.31489			0.00	40,000,000	20,000,000.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.70230			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64785			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.69362			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00500		104.25558		7.00500	104.23576		11,933,718,000,000.00		1,703,600,000	1,521,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.15616			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.31500		113.67050		8.31500	113.64491		218,684,500,000.00		26,300,000	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.47000		36.96523		10.47000	36.95515			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.20500		101.41669		7.20500	101.39733			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42460			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.20318			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.72000		103.07658		7.72000	103.05502			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73974			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.83231			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.35844			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48975			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31153			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.26982			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.66388			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18607			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	100.03929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.99382				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.68963				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.64113				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.79245				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75234				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21236				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72774				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71721				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.71671				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.96304				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.82326				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.64000	106.96156	9.64000	107.28235				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.81832				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.67500	105.69900	9.67500	106.16941				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.82326				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.74202				0.00	200,000,000	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78157				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.83118				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.84108				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500	103.35814	7.99500	103.33575				118,326,000,000.00	14,800,000	15,870,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.04534				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	103.26053				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.69500	105.23837	9.69500	105.38367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.40846			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.35604			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.41500			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.70000		117.22533		11.70000	117.18912			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.97439			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.86174			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		169.83406		2.17000	169.77944			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		94.66706		2.60000	137.58186			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.33500		107.01913		8.33500	106.99538			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.92097			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.96500		108.33474		8.96500	108.30865			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.37780			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.45706			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.30365			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.35004			0.00	300,000,000	150,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.32223			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.16500		108.33869		9.16500	109.91766			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.35010			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.37785			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.35931			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.36500		108.34289		9.36500	108.31564			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.41500			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.39638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.40566			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.74821			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.63532			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.43346			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.17500	118.98332		8.17500	118.95728			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.00500	118.19560		9.00500	118.16731			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	175.36780		2.06500	175.31190			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.73500	124.12879		9.73500	124.09656			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.67096			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.16288			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51886			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.82528			0.00	0	1,440,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.06369			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.31800			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.49978			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.87258			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.20583		100.00000	18.16173			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	55.71653		100.00000	55.58156			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.29500	101.60021		7.29500	101.58021			229,063,000,000.00	31,400,000	10,482,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	86.21412		100.00000	86.01684			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.54415			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.11281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09983			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99256			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.48063			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80650			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.79344			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.16432			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.25500	106.11212		9.25500	106.02939			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.03579			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.03683			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.03730			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.03834			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.04281			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.95822			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.71500	43.02255		7.71500	43.01365			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.30500	107.69638		6.30500	107.67792		2,918,060,343,913,000.00	62,816,866,600	35,327,133,400.00	
R158P	On 15/09/2015	Spot Bond		6.51000	94.54452		6.51000	94.52779			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.61000	113.62741		6.61000	113.60701		3,822,821,239,480,000.00	78,339,068,000	45,833,068,000.00	
R159P	On 15/09/2016	Spot Bond		6.44000	88.79051		6.44000	88.77496			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.92500	123.58385		7.89500	123.82017		0,067,540,355,252,500.00	70,352,095,300	88,624,795,800.00	
R187P	On 21/12/2026	Spot Bond		7.63500	40.26086		7.63500	40.25262			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.55500	37.73470		7.55500	37.72706			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.66000	289.58136		1.66000	289.49224		348,600,000,000.00	210,000,000	78,669,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.77500	103.52327	5.76000	103.50927			0.00	0	6,396,694,300.00		
R202	On 07/12/2033	Spot Bond	1.79000	233.58532	1.79000	233.51260			25,998,358,991,000.00	14,524,222,900	45,014,212,100.00		
R2023	On 28/02/2023	Spot Bond	7.70000	101.57175	7.67000	101.73326			502,178,509,140,000.00	65,217,988,200	21,922,788,200.00		
R203	On 15/09/2017	Spot Bond	6.77500	104.80886	6.75000	104.85555			2,226,735,859,112,500.00	28,669,499,500	50,336,038,700.00		
R2030	On 31/01/2030	Spot Bond	8.33000	99.13720	8.33000	99.11522			1,398,579,077,007,000.00	67,896,647,900	42,964,675,500.00		
R2032	On 31/03/2032	Spot Bond	8.49000	98.50561	8.49000	98.48312			797,041,200,000,000.00	93,880,000,000	201,111,400,000.00		
R2037	On 31/01/2037	Spot Bond	8.58500	101.24200	8.58500	101.21887			90,685,948,528,500.00	10,563,302,100	81,144,402,100.00		
R204	On 21/12/2018	Spot Bond	7.08500	106.08467	7.06500	106.13672			2,921,428,119,941,500.00	12,339,889,900	33,828,904,400.00		
R2044	On 31/01/2044	Spot Bond	8.67000	102.98619	8.67000	102.96243			936,360,000,000,000.00	08,000,000,000	79,997,000,000.00		
R2048	On 28/02/2048	Spot Bond	8.65500	102.46229	8.65500	102.43830			2,705,319,183,444,000.00	12,572,984,800	49,969,027,900.00		
R207	On 15/01/2020	Spot Bond	7.31500	101.81474	7.28500	101.92291			7,585,956,150,503,500.00	37,041,168,900	80,262,968,400.00		
R208	On 31/03/2021	Spot Bond	7.48500	96.85575	7.45500	96.98369			1,557,986,410,245,000.00	08,147,817,000	17,075,184,500.00		
R209	On 31/03/2036	Spot Bond	8.52500	78.28438	8.50500	78.42828			3,779,486,897,890,000.00	43,341,571,600	81,547,507,300.00		
R210	On 31/03/2028	Spot Bond	1.72000	173.69603	1.75000	173.04880			481,600,000,000.00	280,000,000	82,306,200,000.00		
R211	On 31/01/2017	Spot Bond	0.80000	132.40374	0.80000	132.36609			18,080,000,000,000.00	22,600,000,000	02,300,000,000.00		
R212	On 31/01/2022	Spot Bond	1.56000	137.68925	1.54000	137.82814			79,591,200,000,000.00	51,020,000,000	37,280,800,000.00		
R213	On 28/02/2031	Spot Bond	8.39000	88.90432	8.36000	89.12545			1,607,221,595,874,000.00	91,563,956,600	20,409,498,400.00		
R214	On 28/02/2041	Spot Bond	8.60500	79.26008	8.60500	79.24164			4,245,937,712,097,000.00	93,426,811,400	28,707,568,200.00		
R227C	On 15/03/2015	Spot Bond	6.67000	97.57501	6.67000	97.55761			0.00	0	0.00		
R228C	On 15/09/2015	Spot Bond	6.51000	94.54452	6.51000	94.52779			0.00	0	0.00		
R229C	On 15/03/2016	Spot Bond	6.43000	91.66178	6.43000	91.64575			0.00	0	0.00		
R230C	On 15/09/2016	Spot Bond	6.44000	88.79051	6.44000	88.77496			0.00	0	0.00		
R326C	On 21/12/2014	Spot Bond	5.76500	99.18538	5.76500	99.16984			0.00	0	0.00		
R327C	On 21/06/2015	Spot Bond	6.58000	95.92836	6.58000	95.91139			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.45000	93.00648	6.45000	92.99035	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.43000	90.12940	6.43000	90.11382	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.49000	87.21335	6.49000	87.19813	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.72500	83.96604	6.72500	83.95087	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.77500	81.11117	6.77500	81.09640	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.07000	77.64306	7.07000	77.62832	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.05000	75.05212	7.05000	75.03791	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.03000	72.56166	7.03000	72.54796	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.02000	70.13255	7.02000	70.11933	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.24500	66.92894	7.24500	66.91593	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.22500	64.66582	7.22500	64.65328	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.37500	61.81417	7.37500	61.80194	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.34500	59.73917	7.34500	59.72739	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.31500	57.75054	7.31500	57.73921	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.28500	55.84429	7.28500	55.83337	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.24500	54.06168	7.24500	54.05117	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.20500	52.35622	7.20500	52.34609	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.83500	47.66205	7.83500	47.65205	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.79500	46.04470	7.79500	46.03508	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.75500	44.49939	7.75500	44.49014	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	7.71500	43.02255	7.71500	43.01365	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	7.67500	41.61077	7.67500	41.60221	0.00	0	0.00				
R350C	On 21/12/2026	Spot Bond	7.63500	40.26086	7.63500	40.25262	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	7.59500	38.96979		7.59500	38.96186			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.55500	37.73470		7.55500	37.72706			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37428			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.57215			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.42405			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.30035			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.03370		100.00000	16.99244			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.71586		100.00000	8.69474			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.78927		100.00000	23.73101			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89614			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.02632			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42931			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64435			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25162			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.79910			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.32723			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.79107			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05477			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16625			0.00	40,000,000	20,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.28889			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.11018			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48790			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.18833			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
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.07780			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	83.08015			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	80.54403			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.78686			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.11818			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.92268			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.48166			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.23787			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.01211		12.35000	104.97791			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.85710		100.00000	15.81868			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.18238			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04961			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.69867			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.80123			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.07612		100.00000	4.06613			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.17468		100.00000	22.12096			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	40.86077		100.00000	40.76179			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.19242		100.00000	11.99980			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	26.10586		100.00000	26.04263			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	107.40261			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	76.57651			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.75500	106.15129		8.75500	106.12630			103,309,000,000.00	11,800,000	770,000,000.00
RW23	On 10/12/2023	Spot Bond		8.92000	107.29956		8.92000	107.27398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.59000	90.92835		9.59000	108.93496			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.72467			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81000	110.30962		7.81000	110.28666			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.48339			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.80000	106.25201		8.80000	106.22701		478,720,000,000.00		54,400,000	27,200,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.14810			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.31535			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.97875			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.03172			0.00	0	1,570,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.02994			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500	105.61587		6.95500	105.59625			0.00	0	400,000.00
SBK9	On 10/04/2018	Spot Bond	8.56500	99.96956		8.56500	99.94653			0.00	0	2,370,200,000.00
SBN27	On 15/09/2015	Spot Bond	7.76500	106.42053		7.76500	106.39815			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.25197		7.96000	106.22907			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55500	106.60254		7.55500	106.58071			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.15000	101.26204		8.15000	101.23970			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.70000	106.47682		7.70000	106.45460			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.97000	106.24334		7.97000	106.22041			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91233			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56192			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.80000	103.72237		7.80000	103.70044		10,920,000,000,000.00		1,400,000,000	700,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66906			0.00	40,000,000	20,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.78461			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.72222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		8.60500	111.41456		8.60500	111.38892			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.79500	106.31857		9.79500	106.29095			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.70645			0.00	0	960,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.61301			0.00	40,000,000	20,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.57257			0.00	60,000,000	30,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.75941			0.00	60,000,000	30,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.64500	104.65586		8.64500	104.63179			893,028,500,000.00	103,300,000	14,819,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	15.12989		100.00000	15.09659			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.21000	107.59567		9.21000	107.56935			587,598,000,000.00	63,800,000	2,531,900,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28355			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.72000	103.19525		8.72000	103.17119			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.59500	100.65012		8.59500	100.62710			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.93514			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.54500	133.79380		9.54500	105.43451			209,990,000,000.00	22,000,000	11,000,000.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.80379			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.82547			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.69500	109.80723		9.69500	103.63504			110,523,000,000.00	11,400,000	1,505,700,000.00
SBS4	On 16/11/2021	Spot Bond		9.15500	101.05862		9.15500	101.03404			0.00	0	400,000.00
SBS9	On 07/07/2016	Spot Bond		7.61000	109.47234		7.61000	109.45012			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.19000	129.36204		2.19000	278.43294			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.44500	102.94716		1.44500	130.51506			2,890,000,000,000.00	2,000,000,000	1,000,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.30000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.36806				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.98761	100.00000	14.95090				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.38650	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		114.81350	2.07000	128.75207				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.47560	6.50000	100.45794				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.28659				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.65559				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.17604				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.78000		102.84990	8.78000	102.82576				0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.89680				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.67235				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.78366				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.71971				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.98279	100.00000	15.94407				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.00527				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		63.84072	100.00000	63.64140				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.89996				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.62785	100.00000	22.57243				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.63194	100.00000	33.52579				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.77844	100.00000	24.70108				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS19	On 10/09/2017	Spot Bond	9.09000	104.02490		9.09000	103.94829			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20150			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56221			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86000	104.89279		7.86000	104.87082			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.66500	101.98675		8.66500	101.86206			93,582,000,000.00	10,800,000	5,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.10000	101.38835		8.10000	101.36612			0.00	0	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.41779			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62418			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.92794			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.88962			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.91349			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95960			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.85000	105.96488		7.85000	105.94259			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29662			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57910			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27058			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.00500	96.29630		9.00500	96.27300			457,454,000,000.00	50,800,000	152,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29346			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75940			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.04067			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.06300	89.47455		9.06300	89.45277			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.55500	91.77260		8.55500	91.75148			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.00500	103.34366		7.00500	103.32403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.54500	96.73516		8.54500	96.71317			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91232			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.93000	101.81927		7.93000	101.79740			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000	109.40397		2.48000	109.78501			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.01500	101.84998		8.01500	102.77330			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.74858			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.49500	110.88624		9.49500	110.85815			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13327			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.59000	79.98251		9.59000	79.96182			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.17133			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.82502			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.26027			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.76804			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.29057			0.00	0	100,000,000.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.20496		0.00000	98.25631			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.65621			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.65392			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.55323			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.66880			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.43180			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.28880			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.28461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1173		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1174		On 29/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1175		On 28/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1176		On 04/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.89641			0.00	0	0.00
SY1177		On 10/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.79317			0.00	0	0.00
SY1178		On 10/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.79284			0.00	0	0.00
SY1179		On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.48721			0.00	0	0.00
SY1180		On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.67257			0.00	0	0.00
SY1181		On 18/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.65462			0.00	0	0.00
SY1182		On 18/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.65480			0.00	0	0.00
SY1183		On 24/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.55185			0.00	900,000,000	900,000,000.00
SY1185		On 28/11/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SY1187		On 01/12/2014	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.76500	106.03645	6.76500	106.01707			10,824,000,000.00	1,600,000	280,800,000.00
SZ25		On 30/09/2025	Spot Bond	8.50500	104.20475	8.50500	104.18090			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	98.64865	100.00000	98.91599			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	43.45313	100.00000	43.34787			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.17187			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.91144			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.13941			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.23695			0.00	0	0.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.74488		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.59692		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.38460		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.01751		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.86000	103.54623	7.86000	103.52454		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18008		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18484		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.19433	7.83000	102.17301		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17745		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18341		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.18546		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17745		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18341		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.59976	7.16000	101.98849		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.19509		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19413		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.21693		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21385		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.30621		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29571		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.17721		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18484		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.44424	8.73000	102.37290		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.17650		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18341			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.53500		96.75101		8.53500	101.17913			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.17894			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18745			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19556			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19295			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19621			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21646			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21550			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	107.08626			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.28988			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29081			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29282			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.67260			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.69500			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.88500		103.83516		8.88500	102.05570			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.75317			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.82471			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.11461			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.18770			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.94179		101.06155	5.92727			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	100.34991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.19794			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.20744			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.30715			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51705			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.18405			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18648			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18405			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18648			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18770			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18259			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18648			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19986			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.19986			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19986			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21929			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22414			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21807			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31480			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.32082			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31841			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.20500	102.29511		7.20500	102.27562			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.28500	90.74211		9.28500	90.68971			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.65000	108.51016		7.65000	108.48801			365,670,000,000.00	47,800,000	27,690,600,000.00
TN20	On 17/09/2020	Spot Bond	9.13500	107.33230		9.13500	107.30581			348,797,137,500.00	38,182,500	21,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000		1.05368	100.00000	1.05039				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.42000		108.06235	9.42000	108.03533				457,812,000,000.00	48,600,000	8,024,300,000.00
TN25	On 19/08/2025	Spot Bond	9.62500		101.00379	9.62500	100.97800				286,825,000,000.00	29,800,000	16,984,900,000.00
TN27	On 14/11/2027	Spot Bond	9.64500		98.61648	9.64500	98.59124				836,221,500,000.00	86,700,000	6,830,000,000.00
TN30	On 09/10/2030	Spot Bond	10.09000		109.56396	10.09000	103.78207				0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.58500		102.62943	10.58500	102.02871				0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.43506				0.00	2,600,000,000	1,300,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000	0.00000	102.43617				0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.54281				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.58177				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.58579				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.77813				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	102.17705				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000	0.00000	101.57304				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.59525				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.46073				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.47006				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.37842				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.40504				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.97323	10.00000	99.94648				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.97390	9.75000	99.94781				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.97421	100.00000	9.94850				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.88917				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.94237			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.97190			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.97780			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.14279			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.50604			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.66428		100.00000	11.61299			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.76004			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.54172			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.59592			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.10250			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.01347			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.63236			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.41606			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.17504			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.93684			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.21748			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.94659			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.77385			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.28940			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.11785			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.81359			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.48984			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.20996			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.63409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.92013			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.55263			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.51141		100.00000	14.47626			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		84.48113		100.00000	84.29214			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.32308			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.24979			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.21345			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		58.57110		100.00000	58.13147			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.26199			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.84911			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.64594			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.57232			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.46153			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35524			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.58686			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.22291			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.59196			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.85500		110.49549		8.85500	110.46905			479,941,000,000.00	54,200,000	27,100,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.57040			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.60139			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.76979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.76195				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.76169				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62311				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.63941				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00000	113.29595	7.00000	113.27476				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000	242.71052	1.29000	242.63827				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.62500	105.10818	6.62500	105.08957				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.25000	107.82986	7.25000	107.80899			14,162,150,000,000.00		1,953,400,000	5,326,700,000.00
WSP3	On 28/05/2019	Spot Bond	7.62000	109.03064	7.62000	109.00848				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.91000	108.62001	7.91000	108.59711				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.99500	108.84408	7.99500	108.82089				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25500	95.96633	6.25500	95.95027				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18500	94.26388	6.18500	94.24810				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.77500	99.51191	5.77500	99.49625				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25500	95.95027	6.25500	95.93421				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.01000	71.26339	7.01000	71.24983				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	50.95859	100.00000	50.86191				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.97302	100.00000	26.92185				0.00	0	0.00

Total for j-Bonds : 52,226,804,099,679,500.00 2,884,793,400 49 169 422 800.00

Grand Total: 52,226,805,982,475,800.00 2,884,846,789 49 173 120 310.00