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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 25/11/2014	Any day expiry		10.95920	10.95920	11.07490	11.07490		9.65	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	9.55480	0.00955		5.39170	0.00539	9.555	11.23	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	0.04790	0.00005		0.04290	0.00004	0.048	53.18	0.00	0	500.00
\$ / R		On 26/11/2014	Any day expiry		10.96060	10.96060	11.07590	11.07590		9.88	0.00	0	0.00
\$ / R	11.02	Put	Any day expiry	94.14820	0.09415		45.93840	0.04594	94.148	10.64	0.00	0	4,000.00
\$ / R	11.15	Put	Any day expiry	200.93120	0.20093		112.88160	0.11288	200.931	12.06	0.00	0	500.00
\$ / R	11.85	Call	Any day expiry	0.08250	0.00008		0.30650	0.00031	0.083	19.75	0.00	0	500.00
\$ / R		On 27/11/2014	Any day expiry		10.96210	10.96210	11.07690	11.07690		9.84	0.00	0	0.00
\$ / R	11.20	Call	Any day expiry	8.76390	0.00876		30.43460	0.03043	8.764	12.09	0.00	0	11,000.00
\$ / R		On 28/11/2014	Any day expiry		10.96360	10.96360	11.07790	11.07790		10.14	0.00	0	0.00
\$ / R		On 02/12/2014	Any day expiry		10.96940	10.96940	11.08290	11.08290		10.21	0.00	0	201.00
\$ / R		On 10/12/2014	Any day expiry		10.98380	10.98380	11.09870	11.09870		10.78	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		10.98560	10.98560	11.10070	11.10070		10.83	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.98750	10.98750	11.10270	11.10270		10.88	560,681,137.50	51,029	960,282.00
\$ / R	9.09	Put	Foreign Exchange Future	0.02670	0.00003		0.01590	0.00002	0.027	21.82	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	0.10210	0.00010		0.05980	0.00006	0.102	19.53	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	0.40730	0.00041		0.23320	0.00023	0.407	17.30	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	0.62270	0.00062		0.35410	0.00035	0.623	16.64	0.00	0	79,241.00

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	11.64	Call	7.95200	0.00795	16.69610	0.01670	7.952	14.17	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	4.87830	0.00488	10.23860	0.01024	4.878	14.62	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	4.27220	0.00427	8.92050	0.00892	4.272	14.74	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	3.00490	0.00300	6.15130	0.00615	3.005	15.07	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	2.52350	0.00252	5.09780	0.00510	2.523	15.23	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	2.12130	0.00212	4.22020	0.00422	2.121	15.40	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	2.03150	0.00203	4.02490	0.00402	2.032	15.44	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	1.63840	0.00164	3.17290	0.00317	1.638	15.64	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,014.13840	1.01414	900.47290	0.90047	1,014.138	15.64	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	1.56980	0.00157	3.02500	0.00303	1.570	15.69	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	1.07220	0.00107	1.96520	0.00197	1.072	16.06	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.62420	0.00062	0.91300	0.00091	0.624	17.25	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.60780	0.00061	0.88530	0.00089	0.608	17.32	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.14080	0.00014	0.15440	0.00015	0.141	21.73	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.12810	0.00013	0.13740	0.00014	0.128	22.11	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.10120	0.00010	0.09940	0.00010	0.101	23.29	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.09970	0.00010	0.09610	0.00010	0.100	23.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.00870	0.00001	0.05630	0.00006	0.009	31.00	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99290	10.99290	11.10860	11.10860		10.76	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	50.60800	0.05061	26.73670	0.02674	50.608	10.89	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	226.50160	0.22650	153.58270	0.15358	226.502	11.55	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	2.22780	0.00223	6.25810	0.00626	2.228	15.09	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.17250	0.00017	0.20890	0.00021	0.173	27.29	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.00010	11.00010	11.11660	11.11660		10.88	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	239.43300	0.23943	166.19090	0.16619	239.433	11.70	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	46.28100	0.04628	74.56520	0.07457	46.281	12.52	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	366.18100	0.36618	277.96520	0.27797	366.181	12.52	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.00730	11.00730	11.12450	11.12450		10.78	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.07560	11.07560	11.19400	11.19400		10.96	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	91.59010	0.09159	64.22630	0.06423	91.590	10.54	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.40700	0.00041	0.48890	0.00049	0.407	19.44	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.12590	11.12590	11.24510	11.24510		11.17	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	109.70540	0.10971	79.41940	0.07942	109.705	10.56	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.19880	0.00120	17.50570	0.01751	1.199	18.85	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.12780	11.12780	11.24710	11.24710		11.18	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.12970	11.12970	11.24900	11.24900		11.38	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.16240	11.16240	11.28220	11.28220		11.26	37,193,116.80	3,332	127,215.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	13.28400	0.01328	12.70520	0.01271	13.284	10.75	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	28.11660	0.02812	23.47680	0.02348	28.117	10.57	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	50.46930	0.05047	40.25490	0.04025	50.469	10.42	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	90.32890	0.09033	0.00000	0.00000	90.329	10.51	9,032,890.00	100,000	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	104.99210	0.10499	75.54650	0.07555	104.992	10.59	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	117.78210	0.11778	86.01830	0.08602	117.782	10.66	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	121.12840	0.12113	88.77950	0.08878	121.128	10.68	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	157.92760	0.15793	119.61430	0.11961	157.928	10.85	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	363.21750	0.36322	438.64780	0.43865	363.218	11.01	0.00	0	15,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	205.85930	0.20586	249.84510	0.24985	205.859	12.23	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	487.79990	0.48780	408.90590	0.40891	487.800	12.47	0.00	0	14,000.00

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 14/09/2015	Foreign Exchange Future	12.50	Call	288.40880	0.28841	321.77700	0.32178	288.409	15.49	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	218.38010	0.21838	242.73220	0.24273	218.380	17.02	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	160.51430	0.16051	162.52130	0.16252	160.514	22.56	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.54030	11.54030	11.66550	11.66550		12.66	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	176.10800	0.17611	155.76140	0.15576	176.108	11.01	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	60.17670	0.06018	69.48200	0.06948	60.177	24.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.59990	11.59990	11.72550	11.72550		12.83	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	181.95820	0.18196	160.68570	0.16069	181.958	11.10	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	73.08890	0.07309	85.45700	0.08546	73.089	24.32	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.65570	11.65570	11.78160	11.78160		12.96	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	186.12870	0.18613	165.68720	0.16569	186.129	11.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	68.36320	0.06836	82.11090	0.08211	68.363	24.07	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.68910	11.68910	11.81520	11.81520		13.11	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	236.16750	0.23617	211.69040	0.21169	236.168	11.32	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	975.26750	0.97527	1,076.89040	1.07689	975.268	11.32	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	942.26340	0.94226	1,042.21330	1.04221	942.263	11.35	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	326.13980	0.32614	358.71370	0.35871	326.140	16.80	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.71000	11.71000	11.83620	11.83620		13.11	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	191.02900	0.19103	171.04680	0.17105	191.029	11.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	64.61960	0.06462	77.53060	0.07753	64.620	23.82	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.98750	10.98750	11.10270	11.10270		10.88	43,950.00	4	1,732.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.16240	11.16240	11.28220	11.28220		11.26	178,598.40	16	458.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	24,181.35200	0.24181	29,361.82230	0.29362	24,181.352	11.77	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.33120	11.33120	11.45370	11.45370		11.98	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.51250	11.51250	11.63750	11.63750		12.50	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.25740	17.25740	17.36150	17.36150		9.59	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	123.38960	0.12339	199.81150	0.19981	123.390	9.59	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.28490	17.28490	17.39150	17.39150		10.15	12,358,703.50	715	47,971.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	208.71850	0.20872	162.96960	0.16297	208.718	10.27	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	273.35790	0.27336	214.48400	0.21448	273.358	10.51	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,220.18590	1.22019	1,116.21800	1.11622	1,220.186	13.81	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	1.26160	0.00126	2.16280	0.00216	1.262	16.67	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.84240	0.00084	1.44220	0.00144	0.842	17.02	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.40360	17.40360	17.51470	17.51470		10.15	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	891.60450	0.89160	803.62790	0.80363	891.604	11.34	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,145.08010	1.14508	1,047.53030	1.04753	1,145.080	11.98	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,266.56450	1.26656	1,166.60600	1.16661	1,266.564	12.29	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.95300	0.00295	3.41440	0.00341	2.953	18.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	3.25500	0.00326	3.62320	0.00362	3.255	20.95	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	3.26620	0.00327	3.63180	0.00363	3.266	21.03	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.54720	17.54720	17.65970	17.65970		11.06	3,579,628.80	204	7,726.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	118.74990	0.11875	0.00000	0.00000	118.750	10.51	5,937,495.00	50,000	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	197.91400	0.19791	169.62050	0.16962	197.914	10.70	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	103.43420	0.10343	122.45720	0.12246	103.434	13.39	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	80.16120	0.08016	0.00000	0.00000	80.161	13.72	801,612.00	10,000	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	56.62850	0.05663	66.72500	0.06673	56.629	14.40	0.00	0	21,000.00

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£ / R	On 12/06/2015		Foreign Exchange Future	17.79870	17.79870		17.91410	17.91410		11.84	0.00	0	1,842.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.06940	18.06940		18.18770	18.18770		12.42	0.00	0	695.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.09311	0.09311		0.09435	0.09435		15.15	0.00	0	15,513.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.09471	0.09471		0.09601	0.09601		14.44	0.00	0	50.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.09625	0.09625		0.09758	0.09758		15.50	0.00	0	25.00
€ / R	On 26/11/2014		Any day expiry	13.76200	13.76200		13.89520	13.89520		10.54	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	13.79710	13.79710		13.92990	13.92990		10.71	4,277,101.00	310	73,719.00
€ / R	On 12/12/2014	13.74	Put	119.38600	0.11939		74.68400	0.07468	119.386	10.84	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	267.22170	0.26722		182.27310	0.18227	267.222	11.15	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	392.99800	0.39300		291.25080	0.29125	392.998	11.51	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	1.83350	0.00183		2.66230	0.00266	1.833	16.23	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	1.32000	0.00132		1.92820	0.00193	1.320	16.93	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	1.07980	0.00108		1.61310	0.00161	1.080	17.29	0.00	0	7,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.02610	14.02610		14.16450	14.16450		10.99	1,402,610.00	100	34,818.00
€ / R	On 16/03/2015	13.40	Put	93.05380	0.09305		0.00000	0.00000	93.054	10.08	5,862,389.40	63,000	35,000.00
€ / R	On 16/03/2015	13.80	Put	232.06860	0.23207		184.68780	0.18469	232.069	10.64	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	331.33650	0.33134		270.88480	0.27088	331.337	10.92	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	342.31960	0.34232		280.56590	0.28057	342.320	10.95	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	114.70940	0.11471		141.04890	0.14105	114.709	13.51	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	108.94220	0.10894		133.93960	0.13394	108.942	13.64	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	89.15790	0.08916		0.00000	0.00000	89.158	14.19	1,248,210.60	14,000	7,000.00
€ / R	On 16/03/2015	15.28	Call	86.58960	0.08659		106.29550	0.10630	86.590	14.27	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	84.11390	0.08411		103.22500	0.10322	84.114	14.35	0.00	0	8,500.00
€ / R	On 16/03/2015	15.36	Call	80.18370	0.08018		98.34950	0.09835	80.184	14.48	0.00	0	32,000.00
€ / R	On 16/03/2015	15.50	Call	69.73620	0.06974		86.15060	0.08615	69.736	14.83	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.24840	14.24840		14.39040	14.39040		11.57	0.00	0	7,500.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.49300	14.49300		14.63860	14.63860		12.14	115,944.00	8	268.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.73580	14.73580		14.88340	14.88340		12.71	0.00	0	0.00
€ / R	On 11/12/2015	13.90	Put	315.00130	0.31500		276.81180	0.27681	315.001	11.06	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	372.73890	0.37274		403.19620	0.40320	372.739	15.98	0.00	0	6,076.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015		Index Future	543.55000	543.55000		540.85900	540.85900			0.00	0	0.00
AL12	On 07/05/2015		Index Future	552.33500	552.33500		549.61700	549.61700			0.00	0	0.00
AL37	On 05/02/2015		Index Future	452.58900	452.58900		451.68400	451.68400			0.00	0	116.00
AL37	On 07/05/2015		Index Future	459.90400	459.90400		458.99800	458.99800			0.00	0	0.00
AL7T	On 05/02/2015		Index Future	537.04600	537.04600		535.51800	535.51800			0.00	0	3.00
AL7T	On 07/05/2015		Index Future	545.72600	545.72600		544.19000	544.19000			0.00	0	0.00
ALBI	On 05/02/2015		Index Future	489.98800	489.98800		488.26700	488.26700			0.00	0	654.00
ALBI	On 07/05/2015		Index Future	497.90700	497.90700		496.17300	496.17300			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	506.43000	506.43000		504.65700	504.65700			0.00	0	0.00

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 21/11/2014	Any day expiry			9.44710		9.44710		9.56110	9.56110			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.46090		9.46090		9.57870	9.57870		8.61	0.00	0	12,268.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	74.45040		0.07445		36.68510	0.03669	74.450	8.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	349.11000		0.34911		244.48270	0.24448	349.110	10.56	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	2.47510		0.00248		5.14550	0.00515	2.475	12.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.11520		0.00012		0.21460	0.00021	0.115	16.84	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.09300		0.00009		0.17160	0.00017	0.093	17.10	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.54330		9.54330		9.66310	9.66310		9.08	0.00	0	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.62580		9.62580		9.74780	9.74780		10.38	240,645.00	25	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.71670		9.71670		9.84070	9.84070		11.30	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.71630		9.71630		9.78300	9.78300		9.47	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.84710		9.84710		9.91770	9.91770		9.46	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			0.13990		0.13990		-0.58180	-0.58180			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			797.67740		797.67740		911.04050	911.04050			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			897.56680		897.56680		1,010.99240	1,010.99240			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			339.65000		339.65000		-245.56470	-245.56470			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			698.15040		698.15040		811.61290	811.61290			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.48250		11.48250		11.59560	11.59560		11.11	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.68120		11.68120		11.79970	11.79970		11.90	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79150		1.79150		1.80950	1.80950		10.36	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.80500		1.80500		1.82360	1.82360		10.58	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.84384		125.84384		124.98442	124.98442			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			126.38178		126.38178		125.51228	125.51228			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.31104		87.18508		9.37366	86.70527			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.38594		84.80608		9.45012	84.32128			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.45227		86.27430		9.51866	85.77939			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	487.70400		487.70400		486.15500	486.15500			0.00	0	409.00
GOVI	On 07/05/2015	GOVI	495.58700		495.58700		494.02800	494.02800			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	504.07100		504.07100		502.47500	502.47500			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	119.08121		119.08121		119.08088	119.08088			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	121.02044		121.02044		121.02384	121.02384			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.87569		126.87569		126.87500	126.87500			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	128.94193		128.94193		128.94517	128.94517			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	129.71335		129.71335		129.56693	129.56693			0.00	0	5,489.00
I2046	On 07/05/2015	Bond Future	130.45506		130.45506		130.31028	130.31028			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	139.43171		139.43171		139.25692	139.25692			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.70220		141.70220		141.52886	141.52886			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	226.07800		226.07800		225.37800	225.37800			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.76000		229.76000		229.05500	229.05500			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.72000		233.72000		232.99900	232.99900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	612.54400		612.54400		612.15100	612.15100			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	622.59800		622.59800		622.20200	622.20200			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.10000		93.90000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.12000		93.88000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.17000		93.83000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.18000		93.82000		6.25000	93.75000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.23000		93.77000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.31000		93.69000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.31000		93.69000		6.40000	93.60000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.45000		93.55000		6.52000	93.48000			0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.57000	93.43000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	6.67000	93.33000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	6.78000	93.22000		6.86000	93.14000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	6.90000	93.10000		6.98000	93.02000			0.00	0	0.00
KES / R	On 12/12/2014			Foreign Exchange Future	0.12140	0.12140		0.12270	0.12270		13.19	0.00	0	9.00
NGN / R	On 12/12/2014			Foreign Exchange Future	0.06290	0.06290		0.06280	0.06280		16.47	0.00	0	17.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05930	0.05930		0.05950	0.05950			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014			Foreign Exchange Future	1.25570	1.25570		1.25460	1.25460			0.00	0	110.00
QUANTO € / \$	On 16/03/2015			Foreign Exchange Future	1.25650	1.25650		1.25550	1.25550			0.00	0	0.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.25750	1.25750		1.25640	1.25640			0.00	0	200.00
R157/R201	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015			Bond Future	7.79442	122.14633		7.84663	121.69292		7.58	561,262,386.35	4,595	43,184.00
R186	On 05/02/2015	8.45	Put	Bond Future	197.33000	0.19733		249.97000	0.24997	197.330	7.80	0.00	0	6,500.00
R186	On 05/02/2015	8.50	Put	Bond Future	161.55000	0.16155		206.37000	0.20637	161.550	7.82	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	Bond Future	16.84000	0.01684		23.48000	0.02348	16.840	8.07	0.00	0	9,600.00
R186	On 07/05/2015			Bond Future	7.83916	124.12091		7.89281	123.66403		7.68	124,120.91	1	1.00
R186	On 06/08/2015			Bond Future	7.87169	120.96850		7.92759	120.50133		8.12	0.00	0	0.00
R186	On 05/11/2015			Bond Future	7.88576	123.17109		7.94359	122.69601		7.85	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	Bond Future	966.27000	0.96627		1,055.16000	1.05516	966.270	8.31	0.00	0	2,600.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015			Bond Future	288.28887	288.28887		288.71855	288.71855			0.00	0	898.00
R197	On 07/05/2015			Bond Future	292.98339	292.98339		293.42904	293.42904			0.00	0	0.00
R197	On 07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015			Bond Future	235.94467	235.94467		235.94365	235.94365			0.00	0	50,593.00
R202	On 07/05/2015			Bond Future	239.78663	239.78663		239.79310	239.79310			0.00	0	0.00
R202	On 07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015			Bond Future	7.54243	104.71878		7.58983	104.43490		5.76	0.00	0	10,322.00
R2023	On 07/05/2015			Bond Future	7.58359	102.48673		7.63247	102.20148		6.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			7.61011		104.26055		7.66152	103.96838		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	200.43000		0.20043		225.15000	0.22515	200.430	6.63	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.54641		107.36342		6.60177	107.23021		1.84	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,709.76000		2.70976		2,577.13000	2.57713	2,709.760	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.54590		104.93176		6.60622	104.79972		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.48850		106.74817		6.55777	106.61175		1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.21153		98.41290		8.26353	97.97644			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.26195		100.00433		8.31519	99.56387			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.36906		101.92424		8.41593	101.50617			0.00	0	11.00
R2032	On 07/05/2015	Bond Future			8.41978		99.41625		8.46769	98.99457			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.46109		101.13747		8.51065	100.70656			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.47598		100.46789		8.53810	99.85504			0.00	0	13,849.00
R2037	On 07/05/2015	Bond Future			8.52619		102.09256		8.58973	101.47297			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.56895		99.59997		8.63450	98.96775			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.86347		104.90459		6.92271	104.70223		2.88	0.00	0	10,787.00
R204	On 07/05/2015	Bond Future			6.89113		106.60040		6.95411	106.39804		2.91	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.88796		104.40666		6.95702	104.19876		3.01	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	62.70000		0.06270		75.03000	0.07503	62.700	3.22	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.56972		102.15565		8.63178	101.48813			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.61864		103.80760		8.68208	103.13253			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.66061		101.21948		8.72598	100.53073			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.56060		106.00553		8.62267	105.31759			0.00	0	40,123.00
R2048	On 07/05/2015	Bond Future			8.60541		103.28798		8.66883	102.59202			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.64282		105.07578		8.70809	104.36581			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.11768		101.05495		7.16572	100.85771		3.80	0.00	0	36,307.00
R207	On 07/05/2015	Bond Future			7.15803		102.68878		7.20832	102.49155		3.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,543.54000		2.54354		2,391.57000	2.39157	2,543.540	3.99	0.00	0	66.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future			7.17538		100.82204		7.22962	100.61936		4.02	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,968.02000		1.96802		1,845.75000	1.84575	1,968.020	4.08	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.29957		99.77530		7.34724	99.54697		4.65	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.33930		97.98806		7.38879	97.75916		4.94	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.36061		99.68430		7.41323	99.44947		4.99	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	130.98000		0.13098		148.49000	0.14849	130.980	5.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.35458		98.09558		7.40999	97.85690		4.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	431.02000		0.43102		472.51000	0.47251	431.020	5.19	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.39314		81.22893		8.45513	80.72161		11.38	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.43758		79.39379		8.50090	78.88075		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.47365		80.76837		8.53883	80.24484		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	447.94000		0.44794		506.27000	0.50627	447.940	13.27	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			178.81119		178.81119		177.59677	177.59677			0.00	0	628.00
R210	On 07/05/2015	Bond Future			179.64536		179.64536		178.41646	178.41646			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			132.65060		132.65060		132.65288	132.65288			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.81094		134.81094		134.81742	134.81742			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future			137.73657		137.73657		137.73639	137.73639			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future			139.97974		139.97974		139.98393	139.98393			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 05/02/2015	Bond Future		8.26258	92.03158		8.31455	91.61201		9.74	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.30843	89.97430		8.36155	89.55073		10.51	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.34534	91.53158		8.40024	91.09891		10.72	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.49429	82.13131		8.55631	81.59780		11.97	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future		8.53761	80.16720		8.60091	79.62767		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.57345	81.55474		8.63856	81.00430		13.26	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		20,539.74000	20,539.74000		20,743.48000	20,743.48000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.92450	4.92450		4.94760	4.94760		5.91	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.90040	4.90040		4.92710	4.92710		6.16	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.72760	1.72760		1.74830	1.74830		18.99	0.00	0	13.00

Total for Derivatives : **1,216,837,571.26** **328,229** **4147765.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.05017			101.03177			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.71000	101.76089		6.75500	101.72230			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.28692			101.26620			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.01500	106.12838		8.07000	105.90222			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.85453			100.83326			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.72500	104.73768		8.77000	104.49139			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00279			99.98253			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.08247			100.06191			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.88000	98.16016		8.93500	97.95745			0.00	0	500,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.67165		100.00000	9.62912			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.14587		10.84000	100.11666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	6.83000	101.72766		6.87500	101.69397			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.04207			101.01918			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.31500	104.87258		8.36500	104.73758			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000	277.08565		2.31000	277.43597			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.30990			100.29321			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.96727			101.94647			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.44621			101.42392			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.50270			101.47958			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.54022			101.51655			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.95398			100.93348			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.68709			100.66745			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.37468			100.35519			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.02486		100.00000	96.77088			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	172.58556		2.05000	172.75584			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.19936		2.76000	165.16713			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.04429		2.17000	176.01275			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.57406		1.82000	185.54251			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.51125	79.43957		7.56125	79.30643			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.51125	79.43957		7.56125	79.30643			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	94.84000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.40227			101.38040			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.98000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	93.02000			92.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	92.45000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	91.08000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	90.47000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.98663			100.96661			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.87053			100.84989			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	90.12000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.85000	103.86818		6.89500	103.84535			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	89.40000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.50000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.14133			101.12126			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.00000	107.61648		7.04500	107.55974			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.87055			100.84835			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	87.49000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.95000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.63500	108.85013		2.63500	108.82930			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.36000	162.34973		2.42000	161.23112			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	216.62038		2.35000	216.58051			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	85.64000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.10500	94.06890		9.15000	93.80155			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	97.19000			96.08000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		100.70000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.50780			102.48765			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		92.94000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		102.25000			102.25500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.14647		9.63000	109.12763			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		96.39000			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	9.15500		114.19476		9.20500	113.78264			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.43000		92.89548		8.47500	92.66788			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.86000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.15000			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	9.25000		113.46650		9.30000	113.05784			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.38000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.65224			101.62980			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.54164			100.51970			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.66500		108.22924		7.71500	108.05725			0.00	0	1,440,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.43500		106.02655		8.48000	105.77771			506,100,000,000.00	60,000,000	560,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.66000		101.24949		6.70500	101.21237			66,600,000,000,000.00	10,000,000,000	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond		8.46500	98.71940		8.51000	98.50348			0.00	0	630,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.35000	97.91885		9.40000	97.55155			0.00	0	1,710,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.55500	103.98862		7.60000	103.91112			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.14000	280.92442		2.12000	281.28222			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.49000	131.01004		1.49000	130.98900			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13000	133.29990		2.13000	133.27619			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00480		100.00000	0.00478			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	64.57409		100.00000	64.41766			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.16000	104.35701		11.20500	104.29124		4,687,200,000,000.00		420,000,000	210,000,000.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.05468			100.10369			0.00	40,000,000	20,000,000.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.46333		100.00000	6.44750			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.05808			100.10637			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.10622			100.14442			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	38.52444		100.00000	38.43009			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.05128			100.10100			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	66.51659		11.00000	66.49757			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	24.65564		100.00000	24.59526			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	101.53655			101.51255			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.68114			101.65485			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.47207			101.44909			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	101.51564			101.49197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	101.53481		101.51084			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.71593		102.69171			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.71593		102.69171			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.73159		102.70724			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.73159		102.70724			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.70025		102.67619			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.72276		92.70410			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.47612		101.45641			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.33292		101.31065			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.48952		101.46627			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.53285		101.50891			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.55024		101.52602			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.51540		101.49174			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.43723		101.41480			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.86500	106.40164	8.91000	106.18896			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.66396		100.64060			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.32383		101.29924			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	86.66073		86.64067			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	169.83213		170.90069			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	169.86363		170.93188			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.47198		101.44901			0.00	600,000,000	300,000,000.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.46827		102.44354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond		0.00000	99.85445			99.83322			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	102.46684			102.44214			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	103.27650			103.25256			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	103.18561			103.16226			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	101.46157			101.44051			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	101.15920			101.13504			0.00	972,000,000	713,142,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	102.75106			102.72970			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	101.47723			101.45417			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	102.58344			102.56122			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	101.31006			101.28965			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	101.28039			101.26045			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	101.33799			101.31714			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	101.44606			101.42350			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	101.38501			101.36342			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	101.31530			101.29481			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	101.33450			101.31370			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.83565		10.23000	101.80758			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	101.35352			101.33242			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	101.32402			101.30340			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	119.34970			119.45077			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		8.95500	107.33001		9.01000	107.09793			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	101.44076			101.41828			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.30942		1.75000	117.28972			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	101.48745			101.46801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	101.33606			101.31524			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.41203			101.38982			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.45535			101.43244			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.36871			101.34719			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.76457			101.74401			0.00	278,571,400	139,285,700.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.51572			101.49206			0.00	445,714,200	222,857,100.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.11819			103.09607			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.35310			101.33185			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.50315			102.48153			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.44668			101.42392			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.41018			101.38819			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.48410			101.46093			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.50675			101.48322			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.75985			101.74057			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.01545			101.99588			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.51207			101.48846			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.51207			101.48846			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.59382			101.56870			0.00	990,000,000	495,000,000.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.42070			101.39836			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.59763			101.57267			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.57625			103.55344			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.59382			101.56870			0.00	640,000,000	320,000,000.00
ACL200		On 21/11/2016	Spot Bond	0.00000	94.78747			94.76872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	0.00000	101.54171			101.51763			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.52460			101.50059			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.51433			123.28829			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.38230			124.16159			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.33404			101.31308			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.32190			101.30114			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.01364			100.07124			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.35484			101.33356			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.37623			101.35478			0.00	152,000,000	76,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.41203			101.38982			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.33577			101.31479			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.33404			101.31308			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.45633			101.43360			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.39035			102.36633			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.57166			100.54823			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.55668			100.53394			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	103.30123			103.28226			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.21964		100.00000	13.17791			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.08008			100.06005			0.00	0	7,600,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.08799			100.06598			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.09325			100.06992			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.75377			100.73241			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.82690			100.80349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.92427			100.89814			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.72076			100.70049			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.45000		99.52968		7.50000	99.44492			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.92366			100.89766			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.07190			101.04171			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.32500		102.56880		8.38000	102.34901			0.00	0	2,810,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.25000		114.82915		9.30000	114.48641			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00500		106.95485		7.05000	106.87799			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.84500		102.47022		8.89000	102.15640			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.39158		100.00000	12.36401			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.61500		102.96500		9.66500	102.53199			21,153,000,000.00	2,200,000	2,200,000.00
AIRL01	On 30/04/2028	Spot Bond	2.61000		166.63995		2.67000	165.53771			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.74258			101.72093			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		101.44760			101.42890			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.51016			101.49083			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.30035			101.27863			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.63595			100.61299			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.40147			101.38228			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.91466			99.88625			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.28636			101.26678			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.36871			101.34719			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.64542			101.61713			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.88581			101.86087			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	102.83000			102.54000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	92.90000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	101.70573			101.68321			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	99.19887			98.72947			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.60000	299.22116		2.60000	299.16408			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	97.16398			96.37439			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	102.25037			101.91254			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	99.90083			99.87988			0.00	288,000,000	144,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	95.83229			96.23262			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	94.48960			93.70148			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.85985			100.84230			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.93895			100.91637			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.32695			100.30509			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.61500	208.67060		2.61500	208.63072			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	100.00000	3.14883		100.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	25.91991		100.00000	25.75622			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	15.51895		100.00000	15.36243			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	15.62856		100.00000	15.47094			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN40U	On 20/12/2017	Spot Bond			100.00000		15.13532		100.00000	14.98268			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond			0.00000		101.48521			101.46462			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond			0.00000		101.24732			101.22775			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond			0.00000		101.22996			101.21067			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond			0.00000		101.21207			101.19074			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond			8.42500		105.90072	8.48000		105.69415			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond			0.00000		101.02930			101.01018			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond			0.00000		101.57068			101.54935			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond			0.00000		100.83979			100.81985			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond			0.00000		100.35211			102.22543			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond			0.00000		100.03288			101.96022			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond			9.00500		102.28359	9.05000		106.81739			0.00	0	1,200,000,000.00
BAW2	On 02/10/2015	Spot Bond			7.24000		105.30578	7.28500		105.24739			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond			100.00000		35.49782	100.00000		35.34172			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond			0.00000		101.29816			101.27392			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond			8.26500		105.63297	8.31500		105.48132			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond			10.88320		103.07713	10.87117		103.05532			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond			10.97842		101.97441	10.97025		101.94778			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond			10.99862		101.95372	10.99026		101.92727			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			0.00000		101.67860			101.64846			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			11.01833		101.92124	11.00992		101.89551			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			11.49866		102.52230	11.50529		102.47325			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			0.00000		101.71660			101.68577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.71660			101.68577			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.71667			101.68584			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.13320		101.59049		11.12117	101.56831			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09118		102.03074		11.07978	102.00787			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.97842		101.97441		10.97025	101.94778			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94577		102.23404		10.93401	102.21342			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.08963		101.85500		10.07334	101.84245			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.63307			101.60375			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.61110			101.58207			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.61110			101.58207			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.01025			100.01025			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.49362		101.62497		10.50552	101.58097			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.04000		101.79021		11.09000	101.64835			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.56601			101.53780			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.96500		99.75845		11.01500	99.60946			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.01025			100.01025			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.48883			101.46213			0.00	200,000,000	100,000,000.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.40583		9.28000	101.38056			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.58856			101.55994			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.82500		102.08017		10.88000	101.91052			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.54345			101.51566			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.58104			101.55256			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.58104			101.55256			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89176			99.89176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.52540			101.49794			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.60240			101.57365			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01024			100.01024			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.60240			101.57365			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.52841			101.50089			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.54958			101.52178			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.60249			101.57374			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.17709			101.15603			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.26079			101.23823			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.88320	103.51913		13.87117	103.48885			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.00619	102.96674		14.98772	102.95827			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.85337	102.59719		13.85066	102.56202			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.06808			102.03059			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.06808			102.03059			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.06808			102.03059			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.14273			102.10385			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.80621			101.77357			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.34798		100.00000	23.30369			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.40908		100.00000	21.35722			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.48467		100.00000	19.43747			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.02758		100.00000	11.99843			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.02758		100.00000	11.99843			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.54191		100.00000	14.50669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.60031		100.00000	12.56979			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.72031			100.70139			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.68497			100.66496			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.90496			100.88615			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.95819			100.93829			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.20208		100.00000	8.18199			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.20208		100.00000	8.18199			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		97.33333		100.00000	97.07447			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		86.08491		100.00000	85.88235			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000		181.62444		2.02000	181.73128			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.77000		161.38273		7.82000	160.31020			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.77000		161.66569		7.82000	160.60124			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15500		100.55226		8.20500	100.12899			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.74878			101.72634			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.42500		100.25429		7.48000	100.07482			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.65250			101.63240			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.72765			100.70641			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.74186			100.72021			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.78921			100.76620			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.83653			100.81216			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.96857			100.94039			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.82958		100.00000	22.77427			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.54320			100.52181			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.55372			100.53193			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.55723			100.53530			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.59929			100.57573			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.65529			100.62956			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.33662	100.00000	22.28251				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.33662	100.00000	22.28251				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.42983			101.40872			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.53638			101.51374			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.56544			101.54238			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.81500		103.74648	7.86500	103.61941				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.65258			101.62828			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.80735			101.78083			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.97427	100.00000	15.93515				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.97427	100.00000	15.93515				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.17832			100.15222			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.61500		101.39372	10.66000	100.80945				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	99.88624			99.86755			0.00	0	140,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.14641			101.12593			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.13500		106.28247	8.19000	106.04850				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	98.70285			98.68508			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	98.62720			98.62295			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	97.03103			97.02184			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond			0.00000	100.06637			100.04986			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond			0.00000	100.07748			100.05813			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond			0.00000	100.07182			100.05386			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond			0.00000	100.07532			100.05649			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			0.00000	100.08167			100.06124			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			0.00000	100.10790			100.08091			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			0.00000	100.14502			100.10855			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond			100.00000	64.55050		100.00000	64.39240			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond			0.00000	100.69718			100.67267			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond			0.00000	100.71683			100.69164			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond			0.00000	97.92416			97.90563			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond			0.00000	99.89741			99.88032			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond			0.00000	97.84144			97.80220			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond			0.00000	93.71138			93.69226			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond			0.00000	99.00301			98.98582			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond			0.00000	98.90006			98.88287			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond			0.00000	98.81453			98.79735			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond			100.00000	28.32250		100.00000	28.25388			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond			0.00000	101.44831			101.42716			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond			0.00000	100.12908			100.02451			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond			8.96500	109.82499		9.01500	109.70601			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond			0.00000	106.24375			106.21509			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond			8.86500	102.74437		8.91500	102.65204			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond			12.02500	100.36916		12.08000	100.17566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.63744			100.60795			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.98500		105.46037		11.04000	105.24691			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.21259			100.19070			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.85500		101.45651		8.90500	101.32209			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.54607			98.52056			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.42500		101.47779		11.48000	101.25155			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.09678			101.07623			0.00	0	30,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		102.07584			102.04546			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.39572			100.37435			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.75500		95.22890		9.80000	95.02335			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.62000		122.27072		9.67000	121.92004			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.90000		115.69261		9.95000	115.33694			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.78000		118.08420		8.83000	117.68672			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.45134			102.41971			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.16500		102.96889		11.21500	102.87663			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		103.31028			103.28277			0.00	800,000,000	400,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.38478			102.35389			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.42895			101.40077			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.63707			101.61083			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.85853			100.83116			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.48926			101.44478			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		99.86315			102.04484			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.37484			101.35021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond		0.00000	101.42775			101.40217			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.48866			101.46197			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.10135			100.14057			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.09946			100.13907			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.10946			100.14698			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.26075			100.23653			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.47209			101.44912			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.18981			102.16968			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.01839		10.11000	103.99051			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.05913			101.03759			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.55646		2.76000	121.53279			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	121.49477		3.14000	121.46983			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.93917		8.25000	101.91640			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.83000	123.06696		2.83000	123.04262			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.90187		2.40000	120.87936			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	102.05363			102.02141			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.25500	101.35416		8.30000	101.25387			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.76970			100.74805			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.78739			100.76506			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.30500	101.42787		8.35000	101.32710			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.30500	101.42787		8.35000	101.32710			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.35500	104.59939		8.40000	104.49283			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	101.50695			101.48342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	101.65680			101.63089			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.86246			100.84297			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.86246			100.84297			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.22899			100.20768			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.52713			101.50329			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.01915			99.99995			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.02031			99.99984			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.33621		9.35000	102.31080			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.33621		9.35000	102.31080			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	99.99995			99.98067			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	99.99995			99.98062			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	62.50500			62.50500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.57365			101.55332			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	101.39470			101.37530			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.45666			101.43777			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.45993			101.44106			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.39470			101.37530			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.39470			101.37530			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.45011			101.43042			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	102.27088			102.24919			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.86672			101.84490			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	102.37756			102.35590			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	102.37756			102.35590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	102.37756		102.35590			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.76856		101.74657			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.75500	104.74797	8.81000	104.52446			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.43485		101.41419			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.70739		101.68068			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.77346		101.75194			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.76503		101.74365			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.82523		101.80326			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.01955		100.00016			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00001		99.97671			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	102.00660		101.98470			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.54844		103.52665			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.74291		102.72102			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.55528		101.53554			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.34682		101.32697			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.35137		101.33014			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.71523		100.69294			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.36752		100.34656			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.73211		101.70696			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.50434		101.47917			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.91350		103.88880			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.39004		101.36514			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.48804		101.46314			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.27203		101.24699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	101.60628			101.58118			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.38999			101.36510			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.38999			101.36510			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.37805			101.35330			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	129.72785			129.72785			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.91824			102.89310			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	130.15965			130.15965			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	129.15654			129.15654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	129.84228			129.84228			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	124.93424			126.27725			0.00	266,019,000	266,019,000.00
CLN311		On 20/03/2018	Spot Bond	0.00000	125.24993			126.48686			0.00	266,019,000	266,019,000.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.26034			100.23662			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.38500	95.77735		10.43000	95.51805			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.90500	97.28618		10.95000	97.02317			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.31771			101.29405			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.61458			101.58912			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.25455			100.23135			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.69556			100.67354			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.59473			100.57063			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.59685		8.80500	100.57291			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.42070			101.39836			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.70238			100.68015			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	121.70713			122.81434			0.00	274,380,000	274,380,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond	0.00000	101.48478			101.46141			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.51076			101.48696			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.61112			101.58571			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.54186			101.51778			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.98867			99.95504			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.13377			102.10028			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	79.79097			79.73400			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.68125			101.65497			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.31771			101.29405			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	111.91187			111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	111.95752			111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.62207			100.59957			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.86512			101.83560			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.32525			101.30147			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.12073			102.08744			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.75070			101.72330			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.35004			101.32900			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.56268			101.53805			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.61611			100.59383			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.32738			100.30522			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.28751			101.26442			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.59284			100.57119			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.86732			101.84605			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.06206			102.02950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.55575			100.53395			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.67442			100.65296			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	101.29589			101.27554			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.77645		10.55000	101.74755			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.56500	107.76979		9.61000	107.45771			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.39596			101.37417			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.47577			100.45019			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.70500	109.30498		11.75000	109.00705			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.51081			100.48358			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.73500	108.93895		11.78000	108.65521			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.16500	108.37452		10.21000	108.10205			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.51081			100.48358			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.66485			100.64163			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	101.71486			101.68778			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	101.58172			101.55678			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	101.61112			101.58571			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	101.42070			101.39836			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	101.37352			101.34886			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.05500	105.57675		9.10000	105.33254			271,650,000,000.00	30,000,000	30,000,000.00
CLN377		On 30/06/2017	Spot Bond	0.00000	101.62276			101.59332			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	101.56787			101.54316			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	101.89214		10.55000	101.86321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	99.26729	11.00000	99.23672					0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.70875		100.68805					0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.59382		101.56870					0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.71128		100.68991					0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.49500	105.15517	11.54000	104.85632					0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.74596		101.71838					0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.42070		101.39836					0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	92.29825		92.27704					0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.51595		101.49207					0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.47876		100.45323					0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.97238		100.95141					0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.78779		100.76735					0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.66785		100.64676					0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	87.90446		87.87654					0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.70684		100.68452					0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.35290	7.01000	40.34541					0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	170.29363		169.07620					0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.15500	143.86952	8.20500	143.48280					0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.77000	161.38273	7.82000	160.31020					0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.77000	161.66569	7.82000	160.60124					0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.70109		93.68194					0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.64723		93.62792					0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.06153		101.03801					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.06153			101.03801			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.52435			101.50055			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.42677			101.40451			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.44599			101.42343			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.04795			101.02485			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.44668			101.42392			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.69556			100.67354			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.31844			101.29773			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.38604			101.36425			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.37737			101.35572			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.38604			101.36425			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	99.97714			99.95440			0.00	0	70,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.98005			100.95570			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.68385		8.87000	105.61437			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.21500	102.12159		8.26500	106.43561			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.69500	114.01620		9.74000	113.70573			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.04000	107.69848		8.08500	107.63027			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.26500	108.97998		9.31000	108.73142			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.34500	109.88847		9.39000	109.57177			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.69500	98.00618		9.74000	97.73276			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.50000	99.32965		10.55000	98.95321			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.50000	92.32471		10.55000	91.96229			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	99.94428			99.92552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	99.93970			99.91945			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.88158			99.86146			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.78672			100.76686			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	99.99996			99.98091			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.33780			101.31660			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.71610			100.69863			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.03000	104.20462		11.07500	103.93018			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.45176		100.00000	13.41881			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.65103		100.00000	4.63635			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.75636		100.00000	13.71293			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.58837			100.56899			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.54000	99.35542		7.59000	99.21053			0.00	0	13,700,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98249			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	99.86011			99.84265			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	100.00000	44.09469		100.00000	48.51446			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	49.88408		100.00000	49.50965			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.62174			101.60056			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.05572			101.03286			0.00	0	260,000,000.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	103.21145			103.19278			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	102.52044			102.50149			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	102.14089			102.12177			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	98.30478			98.27212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	101.86167			101.83221			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.12372			101.08822			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	102.09445			102.06122			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.61977			101.59422			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.61105			101.58018			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.25500	107.80460		8.30000	107.55100			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.10500	110.62552		7.15000	110.53425			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.05000	108.65740		8.09500	108.43913			141,197,000,000.00	17,540,000	1,452,700,000.00
DV23	On 27/02/2023	Spot Bond	8.74500	109.69033		8.79000	109.39214			612,171,862,500.00	70,002,500	1,134,500,000.00
DV24	On 18/02/2024	Spot Bond	8.97500	107.00448		9.02000	106.69275			269,250,000,000.00	30,000,000	30,000,000.00
DV29	On 18/02/2029	Spot Bond	9.16500	110.04089		9.21500	109.60118			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.41564			101.39717			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	101.32251			101.30455			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.15943			101.14098			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.04885			101.03044			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	101.31743			101.29852			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	100.00000	44.06189		100.00000	36.17255			4,300,000,000,000,000.00	43,000,000,000	80,800,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.24196			100.13995			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.30484			101.28418			0.00	1,920,000,000	480,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	101.12347			101.10340			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.53500	131.40060		7.58000	131.13507			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	93.00084			92.95416			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	136.90647		0.20000	136.88926			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.00000	124.21398		2.06000	123.34561			26,800,000,000,000.00	13,400,000,000	10,700,000,000.00
EL29	On 19/11/2029	Spot Bond	2.01000	111.69264		2.07000	110.80840			19,296,000,000,000.00	9,600,000,000	8,400,000,000.00
EL30	On 29/07/2030	Spot Bond	2.02000	112.67494		2.08000	111.77507			84,840,000,000,000.00	42,000,000,000	34,350,000,000.00
EL31	On 02/06/2031	Spot Bond	2.20000	101.86287		2.20000	101.84453			0.00	0	20,600,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.15500	109.52844		9.20000	109.29859			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.00500	110.29632		9.05000	110.04607			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.55000	103.63686		9.60000	103.29781			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.79000	97.32433		9.84000	97.07467			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.94000	104.55626		9.99000	104.28540			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.17569			100.07228			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	99.93682			99.91578			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.51951			101.49845			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.40329			100.38152			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.38787			100.36691			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.15713			100.13919			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.36752			100.34764			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.62877			100.61130			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	65.01404		100.00000	64.80884			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	88.06447		100.00000	87.86658			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000	106.20869		11.06500	106.15178			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.53226			103.50632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000		99.47455			99.44965			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.34388			101.31968			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.40500		98.97410		9.46000	98.79532			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.11369			101.09107			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.93354			99.91140			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		100.17418			100.15194			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		100.18488			100.16129			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.51771			100.49765			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.15718			100.13751			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.16353			100.14306			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.15591			100.13639			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.16120			100.14102			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.15930			100.13895			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.15714			100.13707			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000		102.30886		7.10000	102.28926			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.36500		106.48288		7.42000	106.29326		208,437,453,463,500.00	28,301,079,900	60,904,779,900.00	
ES23	On 25/01/2023	Spot Bond	8.14500		114.22824		8.19000	113.92076		264,240,090,000.00	32,442,000	16,864,397,800.00	
ES26	On 02/04/2026	Spot Bond	8.48000		96.61240		8.53000	96.24210		4,622,448,000.00	545,100	3,208,045,100.00	
ES33	On 15/09/2033	Spot Bond	9.24000		86.06485		9.30000	85.57740		182,964,643,092,000.00	19,801,368,300	56,770,468,300.00	
ES42	On 25/04/2042	Spot Bond	9.30500		92.77390		9.36500	92.20183		0.00	0	23,300,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.12759			100.02326			0.00	5,700,000	5,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.13153			100.02658			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.01972			100.00005			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.81537			100.79399			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.28401			101.26256			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	100.00000		19.75617	100.00000	19.60788			2,420,000,000,000,000.00	24,200,000,000	12,100,000,000.00	
FIFC11	On 02/12/2014	Spot Bond	0.00000		101.56250			101.54494			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		101.44863			101.42932			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.93002			100.91064			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	100.00000		44.16208	100.00000	43.83059			660,000,000,000,000.00	6,600,000,000	6,600,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		10.85013	100.00000	10.82384				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.55947	100.00000	10.53389				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.49755			101.47546			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.06861			100.04438			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.67179			101.64721			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.78790			101.76165			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.92500		102.21026	8.98000	102.00320				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.43517			101.41606			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.43510			101.41599			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.64614			100.62340			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		105.13025			105.10407			0.00	50,000,000	150,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.92985			101.90743			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.96200			101.93920			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.75500		105.96604	9.80000	105.72371				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.62500		109.57903	10.68000	109.36504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.61139			101.58621			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		133.29990		2.13000	133.27619			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		280.31402		2.15000	280.67062			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000		111.69832		2.35000	111.67781			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.34000		162.71447		2.40000	161.59306			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		220.02973		2.24000	219.98989			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.27000		107.39979		7.31500	107.34244			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.78400		63.08555		7.78500	63.06917			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45100		39.91565		9.45100	39.90485			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		38.59581		9.69000	38.90485			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		79.00433		100.00000	78.83369			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		81.30057		100.00000	81.13397			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.35237			102.32348			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.69868			101.67211			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.47214			101.44917			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.61506			101.58982			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.59382			101.56870			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		101.51941			101.49548			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.77789			101.75063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.56787			101.54316			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		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	101.66646			101.64016			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	102.05138			102.01885			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.99105			101.95949			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	19.30048		100.09221	19.25317			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.42416			101.40176			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.31812			111.49180			0.00	200,000,000	100,000,000.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.89004			101.86043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond		0.00000	104.11332			104.09791			0.00	300,000,000	200,000,000.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.58011			101.55542			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.59757			101.57260			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.45989			101.43711			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.48998			101.46652			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.94794			101.91708			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.46400			101.44096			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	59.02350		13.22500	59.00240			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.38084			101.35914			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.38257			101.36084			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.02959			101.99776			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.44495			101.42221			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.58000	99.97610		3.58000	99.95444			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.50729			101.48356			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.50729			101.48356			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.09221			100.06914			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.31771			101.29405			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.53143			99.50812			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.42070			101.39836			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.38777			101.36596			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.48577			100.45987			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.62323			101.59762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000	100.31583			100.29471			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.48076			100.45512			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.71189			100.68704			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.86167			101.83221			0.00	600,000,000	300,000,000.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.47613			101.45289			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.82353			101.79485			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.37217			101.35061			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.48998			101.46652			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.48998			101.46652			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.42989			101.40877			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.13681			101.11560			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.19850			101.17613			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.31049			101.29065			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.96091			100.94053			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.57306			101.54827			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.94471			100.92424			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.29247			101.27261			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.92179			100.90134			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.92429			100.90378			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.86815			100.84541			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.78896			100.76827			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.86815			100.84541			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.78579			100.76518			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.43138			100.40812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	97.71206		8.75000	97.71981			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	103.30176			103.27879			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.73287		100.00000	9.70215			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.89265		100.00000	8.86458			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	101.36354			101.33525			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.52282		100.00000	1.51492			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	101.26472			101.24049			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.70973		100.00000	23.53176		80,000,000,000,000.00	800,000,000	400,000,000.00	
FRC212	On 07/05/2020	Spot Bond		0.00000	100.39706			100.37448			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.45497		100.00000	0.44887			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	21.68211		100.00000	21.51937			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.39702			100.37444			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.12260		100.00000	10.04662			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.39605			100.37353			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.37618			100.35476			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.46613			100.44340			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.43771			100.41635			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.94000	126.53020		2.94000	126.50495			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.30959			100.28862			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.30555			100.28485			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.30555			100.28485			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.10971		100.00000	1.61031			0.00	15,000,000,000	15,000,000,000.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.58530			101.56053			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.57663			101.55199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	101.77740			101.75371			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.63834			100.61506			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.47000	122.31364		3.47000	122.28749			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.60450			101.57942			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.62018			101.59485			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	121.92423		3.52000	121.89801			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.50000	122.07981		3.50000	122.05362			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	127.43026		2.81000	127.40527			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.88000	134.70101		2.88000	134.67427			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.71538			100.68933			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.40234			101.38047			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.59408			101.56917			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	102.32080			102.30420			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.85181			101.82281			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.78566			101.75771			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.52979			101.50569			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.52806			101.50399			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.64457			102.63038			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.38143			101.36101			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.66805		100.00000	10.64192			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.83154		100.00000	25.76827			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.35781		100.00000	60.16936			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.23855		100.00000	17.18414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.39560		100.00000	6.31507			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000		151.40532		4.95000	151.36690			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.20322			101.18501			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.78076			101.76073			0.00	880,000,000	220,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.86723			101.84656			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.15993			101.14045			0.00	0	580,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.07162			101.05126			0.00	2,000,000,000	509,200,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.10880			100.09108			0.00	0	9,300,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.86989			100.84982			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800		107.65602		1.92800	107.65602			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		136.80879		2.36000	136.78362			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.70187			100.68137			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.92318		10.38000	100.89508			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.92318		10.38000	100.89508			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.62613			100.60174			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		110.38510		2.50000	110.36439			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		210.58672		2.55000	210.54684			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		110.97308		2.47000	110.95235			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.92024			100.90255			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		209.69966		2.58000	209.65979			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.70062			100.67435			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43500		110.84018		2.43500	110.81956			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.22040		2.56000	109.19973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		101.08680			101.06868			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		49.73200			49.67800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.34670			100.32792			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		107.21772		2.66500	107.19713			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.70000		261.25208		2.70000	261.20153			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		259.43027		2.75000	259.37974			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.36500		97.65611		2.36500	97.63814			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.78000		203.90270		2.78000	203.86282			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		270.17972		2.66000	270.51659			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		280.11092		2.16000	280.46713			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		265.94599		2.88000	266.27470			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		129.32277		2.60000	129.29813			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.62197			100.60004			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		129.22403		2.13000	129.20105			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.81031			100.78736			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.06460			101.04250			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.45469			100.43252			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.57572		2.34000	110.55543			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.02805		104.97509	20.42536			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.85355		101.07593	24.79209			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.63162		100.44759	16.59073			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.12838		100.76967	23.07134			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.07000	117.94667		2.07000	117.92584			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29500	112.25758		2.29500	112.23713			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.63636			98.63527			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32500	111.95214		2.32500	111.93165			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	99.93291			99.91038			0.00	400,000,000	200,000,000.00
FRS90	On 07/12/2023	Spot Bond	2.38000	349.80106		2.36000	350.24240			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.32008			100.29847			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	99.95963			99.93933			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.46000	102.39956		6.50500	102.36816			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.42500	102.50601		7.48000	102.39332			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.71500	103.59382		7.76500	103.44659			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.87500	108.86181		7.93000	108.67038			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.35500	102.82504		8.40000	102.61894			0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.57500	102.09472		8.63000	101.82124			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.16500	93.74355		9.23000	93.36945			641,550,000,000.00	70,000,000	70,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.25000	114.60065		9.31000	114.16113			370,000,000,000.00	40,000,000	40,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.58000	100.85255		9.64000	100.40964			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.94500	98.90013		9.99500	98.48694			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.91000	82.65256		9.97000	82.15238			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.21047			101.19164			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.25413			101.23460			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.27157			101.25177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5		On 20/03/2038	Spot Bond	0.00000	101.31515			101.29466			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	101.38490			101.36331			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	101.43721			101.41478			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	101.66373			101.63772			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	100.00933			100.06785			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.01332			100.07098			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.01430			100.07176			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	100.01699			100.07387			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	100.02105			100.07707			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	100.02444			100.07974			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	100.03931			100.09146			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	101.12528			101.10377			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	101.26695			101.24691			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	8.61500	102.98824		8.66500	102.85760			0.00	0	0.00
GOVEX1		On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31		On 05/02/2015	Spot Bond	0.00000	100.68116			100.66370			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	100.56039			100.54082			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.57202			100.55205			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.59449			100.57373			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.62235			100.60062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.66099			100.63791			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	101.65508			101.63387			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.93704			100.91709			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.85240			100.83120			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.59129			102.57019			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.72120			100.70223			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.58059			101.55912			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.08075			100.06060			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.27953			101.25860			0.00	0	300,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.01713			99.99998			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.12820			101.10937			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.43054			102.40897			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.73630			100.71043			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	2.27732		100.00000	2.26022			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.01530			100.99549			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.49767			101.47558			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.45672			100.43548			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.46205			100.44056			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.72059			100.70301			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.68758			100.66995			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.76839			100.74662			0.00	0	100,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.19037	98.34876		7.23458	98.25961				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		100.80251			100.77979			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.19113	104.41639		8.23523	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		100.84636			100.82241			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.64165	104.41639		8.68570	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.89991			100.87446			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		100.84915			100.82690			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.95800			100.93420			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.99117			100.96655			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.37951			100.35696			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.64500	105.13670		8.69500	105.01134				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.77500	112.01229		7.82000	111.77440				0.00	0	930,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000	284.00065		1.97000	284.36448				0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	290.24835		1.97000	290.65886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.20000	103.36771		9.26000	102.80152			184,000,000,000.00	20,000,000	4,843,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.20000	103.37567		9.26000	102.79995			184,000,000,000.00	20,000,000	1,020,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	92.15190		100.00000	91.91919			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.05841		100.00000	23.99948			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.65953		100.00000	60.51258			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.98814		100.00000	28.91791			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	93.63208		100.00000	93.39564			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68500	118.67582		1.68500	118.65615			33,484,320,000,000.00	19,872,000,000	96,834,000,000.00
I2038	On 31/01/2038	Spot Bond	1.74000	126.51138		1.74000	126.49022			8,235,420,000,000.00	4,733,000,000	71,660,800,000.00
I2046	On 31/03/2046	Spot Bond	1.74500	128.03343		1.75000	127.86797			0.00	0	59,718,446,500.00
I2050	On 31/12/2050	Spot Bond	1.73500	139.04913		1.74000	138.85388			138,800,000,000.00	80,000,000	30,583,484,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	96.80000			96.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16000	103.01281		7.20500	102.97959			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.00688			101.98709			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.90653			101.88763			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.85500	103.85718		7.90000	103.77933			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.51500	109.06123		7.56500	108.88866			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.67500	103.15301		7.72000	103.05960			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.45303			100.43193			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.65000	130.56946		1.65000	130.54793			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000	132.69880		2.20000	132.67495			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.26460			101.24572			0.00	400,000,000	200,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.77194			101.75105			0.00	640,000,000	160,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		7.63500	104.57009		7.68500	104.40011			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.73606			101.71623			0.00	400,000,000	200,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.47843			102.45645			0.00	800,000,000	400,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.28981			100.26991			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.25500	102.55506		8.31000	102.34649			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.72500	96.59963		8.77000	96.40088			0.00	0	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.25960			101.23810			0.00	2,500,000,000	2,660,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.71500	99.96997		7.76500	99.80487			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.77500	104.25198		8.82000	104.02779			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.36603			100.34601			0.00	440,000,000	110,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.49751			100.47707			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.28337		7.90000	101.26205			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.03500	102.79494		8.09000	102.60029			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.54803			100.52555			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.23226			100.21255			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.28500	104.87634		7.33500	104.75346			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		7.99500	106.76785		8.05000	106.54589			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.19500	109.25735		9.24000	108.94322			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.12365			101.10356			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.62092			100.60103			0.00	1,240,000,000	310,000,000.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.53143			100.51126			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.54247			100.52189			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.55337			100.53238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00617		100.00000	0.00616			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.74484			100.72516			0.00	1,600,000,000	640,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.68376			100.66320			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.40500	100.46821		8.45000	100.23981			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		100,000.00000	0.00000	100,000.00000		0.00000			1.00e+017	1,000,000,000	1,000,000,000.00
IDCG05	On 24/11/2019	Spot Bond		100.00000	2.22642		100.00000	2.20971			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		8.00000	103.96725		8.00000	96.22504			160,000,000,000,000.00	20,000,000,000	20,000,000,000.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.50369		5.00000	100.49020			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.50369		5.00000	100.49020			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.58252		5.00000	101.56889			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.50326		5.00000	100.48962			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.79084		4.00000	100.77981			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.42525		4.00000	100.41432			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	32.08197		100.00000	31.98180			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	31.90098		100.00000	31.80138			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	31.90098		100.00000	31.80138			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	105.98375		9.20000	105.95756			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.31380			101.29071			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.31380			101.29071			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.18841			100.16444			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.70265		100.00000	8.68134			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond		0.00000	101.13298			101.11500			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.60500	101.80978		8.65000	101.77282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000		100.02611			99.99828			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.71798		100.00000	13.68475			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		60.35781		100.00000	60.16936			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.06439		100.00000	10.02013			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.91446		6.25000	99.89737			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.79494		6.25000	99.77789			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.67571		6.25000	99.65870			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.06203		6.40000	99.04483			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		98.94173		6.40000	98.92457			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.81262		6.45000	98.79537			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.69199		6.45000	98.67478			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.57166		6.45000	98.55449			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.45161		6.45000	98.43449			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.33186		6.45000	98.31478			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.45083			101.42482			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.88320		102.66841		10.87117	102.64669			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.88320		101.76418		10.87117	101.74265			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.54135			101.51727			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		102.22360			102.19394			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.51211			101.48850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	100.93573		6.50000	100.91799			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.55056			101.52613			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	95.44484			95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.45202			101.43143			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.82073			100.80139			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.48998			101.46652			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.44033			100.41921			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	101.16052			101.14235			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	101.14389			101.12613			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.39114			100.37310			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.26918			100.25118			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.12767			100.10895			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.12625			100.10774			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	96.01199			95.99535			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	103.27288			103.25479			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.71082			102.69311			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.72675			100.70880			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	101.28548			101.26658			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	101.52841			101.50089			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	99.95059			99.93392			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	103.88233			103.86301			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.36852			100.33981			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		88.16425	100.00000		87.95181			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.03732			101.01732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.90552			100.88406			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.91718			100.89544			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.36500	101.94546		8.41000	101.82644			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.14686			101.12591			0.00	0	180,000,000.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.17381			101.15237			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.19181			101.17004			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.84110			100.82017			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.88343			100.86146			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	102.07063			102.05393			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.24500	100.72633		9.29000	100.48467			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.48146			101.45958			0.00	1,240,000,000	550,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.20500	105.46449		8.25500	105.31348			0.00	0	2,040,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.04574			101.02449			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.99275			100.97074			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.31961			100.37482			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	99.97598			99.95188			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.56790			101.54341			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.34000	105.69187		8.38500	105.64310			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	103.16818			103.14380			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.90864			101.88412			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.29000	126.64923		3.29000	126.62277			46,060,000,000.00	14,000,000	7,000,000.00
IV019	On 31/03/2028	Spot Bond		3.52000	142.72680		3.58000	141.75837			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.28328			101.25930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	101.01673			100.99268			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.93556			100.91092			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.76182			101.73743			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.35261			101.32884			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.68500	99.04161		3.68500	99.01987			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.68500	105.26988		3.68500	105.24678			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.87740			101.85190			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.27193			100.24671			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		9.87500	111.93569		9.93000	111.73819			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.84474			100.81715			0.00	181,720,000	45,430,000.00
IV19A	On 31/03/2028	Spot Bond		3.62000	141.16815		3.68000	140.21161			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond		6.25000	99.76085		6.25000	99.74381			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond		6.25000	99.64170		6.25000	99.62470			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond		6.40000	99.14814		6.40000	99.13091			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.40000	99.02763		6.40000	99.01044			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.40000	98.90741		6.40000	98.89026			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond		6.45000	98.77813		6.45000	98.76089			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.45000	98.65758		6.45000	98.64038			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.45000	98.53733		6.45000	98.52017			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.45000	98.41737		6.45000	98.40025			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.45000	98.29770		6.45000	98.28063			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.29039			100.26771			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.16553			101.14600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.89459			100.87481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.99824			100.97795			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.01301			100.07075			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.02073			100.00012			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	99.88401			99.86429			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.90586			100.88440			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.91169			100.89010			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.92335			100.90149			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.87085			100.85022			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.76351			100.74188			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.56802			100.54650			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.43179			101.40874			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.16332			100.14256			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	99.98240			99.96474			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	99.98259			99.96512			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.14504			101.12306			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.88103			100.86193			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.65123			100.63039			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.50963			100.49028			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.33135			101.30982			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.19969			101.17825			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.23014			101.20814			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.23013			101.20813			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.59500	105.92697		8.65000	105.69254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		14.09652		100.00000	14.04352			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.12293		100.00000	11.07401			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.76264			100.74264			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.82500		105.73115		8.87000	105.47971			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.57881			100.55687			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.22323			100.20246			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.40075			101.38005			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		102.15318			102.13582			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.62519			100.60516			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.83393			101.81248			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.14000		100.88492		7.18500	100.82583			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.42120			100.39848			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	100.00000		2.27732		100.00000	2.26022		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000		83.46087		100.00000	83.27332			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.56652			100.54424			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		87.65415		100.00000	87.44741			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.61417			100.59202			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.08746		100.00000	33.00730			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.29700			101.27401			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		99.18479		100.00000	98.91599			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.20472		100.00000	86.00471			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		90.80860		100.00000	90.59791			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		85.11260		100.00000	84.91783			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		95.73224		100.00000	95.48551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	101.54616			101.52338			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.60234			101.57876			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.74307			101.72047			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	54.53277	100.00000	54.40066				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.01987			101.99573			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.56652			100.54028			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.15000	143.19448	8.20000	142.65467				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.43871			101.41955			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.33090			101.31053			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.51399			99.49476			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.74472			101.72457			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.31284			101.29097			0.00	0	130,000,000.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.29187			101.26847			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.52650			100.50490			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.31500	100.60793	8.36500	100.46727				0.00	0	3,450,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.36500	99.01326	8.41500	98.84910				0.00	0	100,000,000.00
LGL04	On 14/08/2020	Spot Bond		8.90500	103.68650	8.95000	103.46226				0.00	0	640,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.17522			102.14342			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.66000	105.82709	9.70500	105.75543				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.36859			102.33401			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		100.00000	2.20971	100.00000	0.00000				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	102.01185			101.99061			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	102.13981			102.11720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000	102.29297			102.26872			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	99.96587			99.94881			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	99.77344			99.75601			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	99.22212			99.20483			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.82130			100.80361			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	98.75560			98.73832			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.20753			100.18862			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	99.54591			99.54024			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.52748			101.50909			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.53871			101.52019			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.54345			101.51566			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.90806			100.88860			0.00	800,000,000	400,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.49010			101.47106			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.03243			102.01152			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.35344			101.33408			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.71956			101.70000			0.00	250,000,000	70,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.26198			100.24228			0.00	440,000,000	110,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.74674			100.72813			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.86638			100.84653			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.38354			100.36397			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.34559			100.32588			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.35341			100.33326			0.00	2,000,000,000	530,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		83.45295	100.00000	83.26583				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		38.33597	100.00000	38.24208				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		93.09463	100.00000	92.85714				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.66781	100.00000	18.58573				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.35505	100.00000	23.17974				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.50690	100.00000	23.33047				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.68094	100.00000	20.52572				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.25500		103.80163	8.31000	103.57599				0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.27500		103.26637	8.33000	103.04166				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.60415		101.58054				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.49763		101.47554				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.84719		100.82710				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.01031		100.98974				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.85200		102.83024				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.98487		102.96211				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.45000		103.13409	7.50000	103.02674				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.24500		107.36675	8.30000	107.15029				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.08000		108.66588	9.12500	108.40071				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.13500		104.27446	6.18000	104.25431				0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.26283		101.24317				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.30644		101.28609				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.07500		106.39813	9.12000	106.19317				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000		102.56190	7.35500	102.50657			20,454,842,000,000.00	2,798,200,000	5,069,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL01	On 31/05/2015	Spot Bond	0.00000		99.94069			99.92071			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.37500		100.79480		8.42500	100.66030			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.44815			101.42583			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.95500		107.15580		9.00000	106.90951			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		16.17133		100.00000	16.13172			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.21469			100.19693			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.07500		100.80259		8.12500	100.66840			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.26000		104.69436		7.30500	104.64618			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.06500		108.50891		8.11500	108.36541			0.00	0	710,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.24600		100.89771	6.23074			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.32926		100.61875	6.31385			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.22304			100.20227			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.24102			100.21864			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.26175			100.23748			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.60626		100.00000	0.60479			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.60626		100.00000	0.60479			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.56000		98.42435		8.60500	98.14825			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.24977		7.59000	101.22926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond		8.59500	101.42947		8.64000	101.19677			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.40500	106.41671		8.45000	106.16918			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.03239			100.09022			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.89500	106.99028		8.94000	106.67430			88,950,000,000.00	10,000,000	14,500,000.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.20599			101.18793			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.76500	106.34952		8.81000	106.09923			262,950,000,000.00	30,000,000	30,000,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.14603			100.12850			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.27762			101.25856			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.78619			100.76697			0.00	320,000,000	80,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.08743			100.06997			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	101.21982			101.20047			0.00	920,000,000	230,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	101.16976			101.15024			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	101.23764			101.21729			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.25300			100.23350			0.00	80,000,000	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.86000	104.88689		6.90500	104.83169			0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.68223			102.66152			0.00	140,000,000	70,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.07500	115.34471		8.13000	115.08757			0.00	0	1,860,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.32500	37.71675		10.37500	37.53739			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.06000	101.97982		7.10500	101.94279			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.97374			100.95301			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.81691			100.79378			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.46500	103.96040		7.51000	103.88240			0.00	0	2,070,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.28646			101.26609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.29727			100.27977			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.86595			101.84693			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.09532			101.07259			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.91690			100.89411			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.87758			99.85678			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	93.16281			93.14433			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.86443			99.84461			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	100.61877			100.59698			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.57893			100.55700			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	89.50973			89.49063			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.19222			101.17340			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.17589			100.15358			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.36310			101.34186			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.29335			101.27320			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.78568			101.76346			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.25059			101.23112			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.23517			101.21580			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.23430			101.21495			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.49973			100.47928			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.42070			101.39836			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.49500	108.90341		9.54500	108.55657			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.41203			101.38982			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.53000	107.80826		9.58000	107.45373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.42070			101.39836			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.27854			101.25848			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.31859			101.29851			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.43456			101.41198			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.45188			101.42903			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.85000		104.05555		7.89500	103.99796			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.70506			100.68029			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		101.69896			101.67504			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.45500		107.59020		9.51000	107.21211			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		103.03456			103.00843			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.00107			100.97690			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.90559			100.88716			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.46500		111.42130		11.51500	111.21943			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		107.87077			107.91140			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.14571			100.12138			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		170.61019		2.17000	170.64581			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		138.35065		2.60000	138.32431			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.12500		108.60331		8.17000	108.37202			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		101.42484			101.40587			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.75500		107.34730		8.80000	107.11915			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.01866			100.00007			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.14149			100.12449			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.01756			100.00005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.01829			100.00011			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.01787			100.00010			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.95500	109.18370		9.00000	108.90019			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.01835			100.00016			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.01871			100.00012			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.01843			100.00012			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.15500	107.27557		9.20000	107.04844			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.01935			100.00022			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.01899			100.00013			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.01913			100.00014			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.02414			100.00018			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.02249			100.00017			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.01954			100.00015			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.93500	114.42370		7.99000	114.19694			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.80500	120.20119		8.85000	119.88838			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	172.46147		2.06500	172.67733			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.59000	120.10987		9.64000	119.64341			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.20480			101.18569			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.03513			101.01565			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.39806			101.37671			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.75690			99.73800			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	99.96116			99.94168			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	99.93210			99.90930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		99.90892			99.87859			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.63707		100.00000	15.59919			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		59.34331		100.00000	59.19954			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.15000		102.25010		7.19500	102.19032			0.00	0	7,760,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		95.50000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		91.68136		100.00000	91.45830			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.26129			100.24146			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.62091			100.60185			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		99.86800			99.84917			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.51453			101.49515			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.82630			100.80564			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.34560			101.32538			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.35779			101.33644			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.72137			100.69977			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.05500		107.71871		9.10000	107.46561			62,479,500,000.00	6,900,000	6,900,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.57098			100.55082			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.58664			100.56593			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.59369			100.57273			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.60934			100.58784			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.67658			100.65274			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.69220			100.66782			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.56346			100.54045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.57000	43.92853	7.62000	43.68596		0.00	0	0.00			
R158	On 15/09/2015	Spot Bond	6.16000	108.29532	6.20500	108.24050		67,760,000,000,000.00	11,000,000,000	21,602,200,400.00			
R158P	On 15/09/2015	Spot Bond	6.25500	95.16941	6.30000	95.11973		0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.35500	114.62100	6.40000	114.51942		277,725,022,886,000.00	43,701,813,200	12,139,613,100.00			
R159P	On 15/09/2016	Spot Bond	6.18500	89.59427	6.23000	89.50859		0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	7.75000	125.80411	7.80000	125.33628		8,571,226,547,450,000.00	05,964,715,800	99,791,082,700.00			
R187P	On 21/12/2026	Spot Bond	7.49000	41.16416	7.54000	40.91713		0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.41000	38.63342	7.46000	38.38306		0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.68000	290.48850	1.66000	290.86509		67,200,000,000.00	40,000,000	21,087,628,500.00			
R201	On 21/12/2014	Spot Bond	5.56000	103.96325	5.60500	103.94403		0.00	0	897,500,000.00			
R202	On 07/12/2033	Spot Bond	1.75000	236.04030	1.75000	236.00070		17,718,750,000,000.00	10,125,000,000	66,071,892,300.00			
R2023	On 28/02/2023	Spot Bond	7.49500	103.37324	7.54000	103.07635		1,193,332,265,682,500.00	59,217,113,500	28,623,970,900.00			
R203	On 15/09/2017	Spot Bond	6.51500	105.98390	6.56500	105.83531		2,209,320,526,561,000.00	39,112,897,400	76,422,665,400.00			
R2030	On 31/01/2030	Spot Bond	8.16500	101.10370	8.21500	100.65653		2,832,191,192,764,500.00	46,869,711,300	81,773,311,300.00			
R2032	On 31/03/2032	Spot Bond	8.32000	100.61461	8.36500	100.18575		1,468,901,136,768,000.00	76,550,617,400	42,029,753,000.00			
R2037	On 31/01/2037	Spot Bond	8.43000	103.37948	8.49000	102.75789		1,406,034,792,897,000.00	66,789,417,900	28,122,450,300.00			
R204	On 21/12/2018	Spot Bond	6.82500	107.53933	6.88000	107.32219		3,760,776,898,515,000.00	51,029,582,200	08,123,653,700.00			
R2044	On 31/01/2044	Spot Bond	8.52500	105.16912	8.58500	104.49333		518,661,000,000,000.00	60,840,000,000	73,100,000,000.00			
R2048	On 28/02/2048	Spot Bond	8.51500	104.64352	8.57500	103.94754		1,926,682,352,101,000.00	26,269,213,400	50,889,630,600.00			
R207	On 15/01/2020	Spot Bond	7.07500	103.35067	7.12000	103.13927		1,918,686,105,480,000.00	71,192,382,400	35,329,619,200.00			
R208	On 31/03/2021	Spot Bond	7.25500	98.49330	7.30000	98.25202		1,462,140,392,759,500.00	01,535,546,900	29,496,105,600.00			
R209	On 31/03/2036	Spot Bond	8.35000	80.18526	8.41000	79.67154		3,491,650,586,615,000.00	18,161,746,900	97,798,646,900.00			
R210	On 31/03/2028	Spot Bond	1.62000	176.49538	1.68000	175.26797		2,500,647,390,000.00	1,543,609,500	31,409,577,400.00			
R211	On 31/01/2017	Spot Bond	0.95000	132.51082	0.95000	132.49148		8,103,500,000,000.00	8,530,000,000	28,324,669,100.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond		1.63000	137.68498		1.63000	137.66236			1,630,000,000,000.00	1,000,000,000	84,117,860,900.00
R213	On 28/02/2031	Spot Bond		8.21500	90.84905		8.26500	90.42026			1,281,638,373,803,500.00	56,011,974,900	58,206,034,400.00
R214	On 28/02/2041	Spot Bond		8.45000	81.07598		8.51000	80.53636			2,264,593,501,105,000.00	67,999,230,900	69,885,312,500.00
R227C	On 15/03/2015	Spot Bond		6.41500	98.10338		6.46000	98.07330			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.25500	95.16941		6.30000	95.11973			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.17500	92.37666		6.22000	92.30848			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.18500	89.59427		6.23000	89.50859			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.56500	99.60515		5.61000	99.58673			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.32500	96.50660		6.37000	96.46604			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.19500	93.67452		6.24000	93.61503			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.17500	90.88783		6.22000	90.81032			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.23500	88.05951		6.28000	87.96511			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.49000	84.85636		6.54000	84.73588			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.54000	82.06718		6.59000	81.93075			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.83000	78.67618		6.88500	78.51240			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.81000	76.13804		6.86500	75.95936			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.79000	73.69603		6.84500	73.50356			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.78000	71.31117		6.83500	71.10603			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.03500	68.03233		7.08000	67.85489			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.01500	65.79775		7.06000	65.61189			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.17500	62.92593		7.22000	62.73442			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.14500	60.87118		7.19000	60.67276			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.11500	58.90060		7.16000	58.69587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		7.08500	57.01034		7.13000	56.79987			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.04500	55.24248		7.09000	55.02659			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.00500	53.55015		7.05000	53.32930			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.69000	48.56750		7.74000	48.33420			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.65000	46.95103		7.70000	46.71425			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.61000	45.40587		7.66000	45.16602			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.57000	43.92853		7.62000	43.68596			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.53000	42.51567		7.58000	42.27072			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.49000	41.16416		7.54000	40.91713			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.45000	39.87101		7.50000	39.62219			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.41000	38.63342		7.46000	38.38306			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.10209			101.07474			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00019			99.97763			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.14464			101.11759			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.98409			100.95835			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.79213		100.00000	20.74176			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.35536		100.00000	25.29326			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	52.57941		100.00000	52.34820			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.40481			101.38577			0.00	800,000,000	400,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.60108			101.57933			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.95044			101.93084			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.14669			101.12796			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	101.72097			101.70359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond		0.00000	100.33896			100.39646			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.93592			100.91391			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.42746			100.40556			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.62173			101.60054			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.73233			100.71096			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	99.94217			99.92273			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.69552			101.67377			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.99649			100.97740			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.75816			100.73666			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97262			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	84.40927			84.35931			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	81.64784			81.60664			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	85.36175			85.30258			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	83.94729			83.88578			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.74730			101.71650			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.49517			82.48341			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	92.63351			92.58320			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.90499		12.35000	105.87050			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.51143		100.00000	13.47869			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.80336			100.77994			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.69129			101.66643			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG03	On 23/03/2015	Spot Bond	0.00000		101.39836			101.37601			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.34445		100.00000	4.33381			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.61810		100.00000	23.56089			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		34.81643		100.00000	34.73208			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.58734		100.00000	12.57193			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.10958		100.00000	29.03907			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.33997			100.29735			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.63203			77.64033			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.55500		107.80965		8.60000	107.55720			342,200,000,000.00	40,000,000	820,000,000.00
RW23	On 10/12/2023	Spot Bond	8.74500		109.07054		8.79000	108.75969			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.44500		110.84570		9.49500	110.41723			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.78730			96.64764			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.55500		105.97871		7.60000	105.87178			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.02104			99.99989			0.00	440,000,000	220,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.56500		102.70257		8.61500	102.54625			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.72173			101.69948			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.90621			102.88191			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.59245			100.56915			0.00	0	870,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.74176			100.71805			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.72906			100.70576			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.81000		101.40931		6.85500	101.36913			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.32500		101.26213		8.38000	101.08025			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.62000		107.11998		7.66500	107.06184			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.84933		7.96000	106.82629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.41000	107.28772		7.45500	107.23005			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.91500	102.42687		7.96500	102.28058			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55500	107.17186		7.60000	107.11386			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.71500	107.04424		7.76000	106.98589			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.46850			101.44682			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.15076			101.12868			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.56500	104.89205		7.61500	104.74280			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.19030			101.17047			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.34971			101.32867			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.29913			105.26951			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.72500	111.46323		8.77000	111.20577			520,568,400,000.00	59,664,000	59,664,000.00
SBS20	On 15/05/2026	Spot Bond	9.65000	103.01061		9.70000	102.63566			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.18265			100.15947			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.30848			100.29198			0.00	300,000,000	300,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.24416			100.22521			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.37992			102.35777			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.40500	101.73601		8.46000	101.50839			0.00	0	1,410,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.02206		100.00000	15.98679			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.03500	109.40367		9.08000	109.08750			722,800,000,000.00	80,000,000	2,580,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.79946			100.77982			0.00	680,000,000	170,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.54500	104.47061		8.59000	104.27959			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.66000	89.99362		9.71000	89.65237			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	101.46905			101.44868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	9.40000	107.23058		9.45000	106.83346			282,000,000,000.00	30,000,000	30,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	101.34049			101.31882			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	101.37702			101.35479			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.55000	105.29592		9.60000	104.94798			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.95500	98.39686		9.00000	98.14619			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.35500	110.44895		7.40000	110.35688			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000	279.50268		2.19000	279.85769			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.59500	130.72069		1.59500	130.69934			0.00	0	200,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	105.90019			105.90019			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.89361			100.87391			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.97427		100.00000	15.93515			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000	129.01494		2.22000	128.99168			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.93573		6.50000	100.91799			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.87499			102.85143			0.00	1,500,000,000	1,600,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.23634			101.21463			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.76779			102.74453			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.54500	104.01616		8.59500	103.87782			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.50157			102.47781			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.23361			101.21240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	101.35137			101.33014			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	101.23663			101.21738			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.58012			101.55822			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	77.54286		100.00000	77.33041			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.47437			101.45167			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	24.11747		100.00000	24.05841			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	32.86913		100.00000	32.76537			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	24.17799		100.00000	24.10250			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.85500	105.17031		8.90500	105.02088			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.80843			100.78568			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	101.22838			101.20344			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.60500	105.87861		7.65000	105.78400			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.42500	103.25262		8.48000	103.05581			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.91500	102.42687		7.96500	102.28058			0.00	0	3,490,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.07550			100.05669			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.28760			100.26994			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.56610			100.54714			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.07903			100.05926			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.08114			100.06085			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.27728			100.25489			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.61500	106.89838		7.66500	106.80134			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.84145			100.82087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	101.11085			101.09069			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.83701			100.81566			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.80500	97.72743		8.85000	97.51822			0.00	0	130,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	99.87513			99.85394			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.37382			101.35086			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.63840			100.61594			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.86300	90.93226		8.90800	90.70946			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.35500	93.24085		8.40000	93.01240			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.80500	103.87149		6.85000	103.84879			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.33500	98.14429		8.38000	97.94264			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.50873			101.48503			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.69500	102.97570		7.74500	102.82905			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.43500	110.84018		2.43500	110.81956			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.77500	104.19485		7.83000	103.98345			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	99.97256			99.94514			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.55000	111.21078		9.40000	112.30216			47,750,000,000,000.00	5,000,000,000	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	99.87077			99.85187			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.56500	80.69441		9.61500	80.33017			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.75499			100.73296			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.80087			99.77879			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.80281			100.78248			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.37149			101.34893			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.89713			100.87439			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.74673			98.72856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154		On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	103.03418			102.98361			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	99.89669			99.87947			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	99.75715			99.73980			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	99.74450			99.72747			0.00	0	0.00
SY1183		On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1185		On 28/11/2014	Spot Bond	0.00000	99.94836			99.93115			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
SY1187		On 01/12/2014	Spot Bond	0.00000	99.89662			99.87939			0.00	0	0.00
SY1188		On 08/12/2014	Spot Bond	0.00000	100.29234			100.25058			0.00	0	0.00
SY1189		On 09/12/2014	Spot Bond	0.00000	99.75953			99.74235			0.00	0	0.00
SY1190		On 10/12/2014	Spot Bond	0.00000	99.75092			99.73313			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	98.62099			98.60375			0.00	0	0.00
SY1193		On 17/12/2014	Spot Bond	0.00000	98.84968			98.79739			0.00	0	0.00
SY1194		On 10/12/2014	Spot Bond	0.00000	99.74143			99.72419			0.00	0	0.00
SY1195		On 12/12/2014	Spot Bond	0.00000	99.71091			99.69391			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	98.54846			98.53118			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.62000	106.66383		6.66500	106.60666			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.36000	105.87142		8.41000	105.48564			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	37.02530		100.00000	36.93561			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.69036			100.67077			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.42098			100.40137			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	99.86995			99.85094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000	100.08757			100.07004			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.21925			101.20028			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.28033			101.26039			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	99.84615			99.82905			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	100.00000	55.12523		100.00000	67.21915			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.53622			100.51660			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.60500	104.50961		7.65000	104.41795			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.72173			100.70142			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.74101			100.72016			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.75041		7.83000	102.72897			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.71111			100.69111			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.73523			100.71454			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.78744			102.76487			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.71111			100.69111			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.73523			100.71454			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.51626		7.16000	102.49667			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.78244			100.76043			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.77859			100.75668			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.87090			100.84639			0.00	200,000,000	200,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.85841			100.83425			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.23371			101.19891			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.19096			101.15738			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.71014			100.69017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.74101			100.72016			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	102.96889		8.73000	102.94499			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	100.70725			100.68735			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	100.73523			100.71454			0.00	0	0.00
TH11A6		On 18/07/2041	Spot Bond	8.29500	102.49506		8.35000	102.30218			0.00	0	0.00
TH11A7		On 18/07/2041	Spot Bond	0.00000	100.71868			100.69831			0.00	0	0.00
TH11A8		On 18/07/2041	Spot Bond	0.00000	100.75285			100.73151			0.00	0	0.00
TH11B1		On 18/07/2041	Spot Bond	0.00000	100.78436			100.76230			0.00	0	0.00
TH11B2		On 18/07/2041	Spot Bond	0.00000	100.77377			100.75200			0.00	0	0.00
TH11B3		On 18/07/2041	Spot Bond	0.00000	100.78797			100.76565			0.00	0	0.00
TH11C1		On 18/07/2041	Spot Bond	0.00000	100.86897			100.84452			0.00	0	0.00
TH11C2		On 18/07/2041	Spot Bond	0.00000	100.86513			100.84078			0.00	0	0.00
TH11C3		On 18/07/2041	Spot Bond	0.00000	94.72190			94.70081			0.00	0	0.00
TH11D1		On 18/07/2041	Spot Bond	0.00000	101.16718			101.13428			0.00	0	0.00
TH11D2		On 18/07/2041	Spot Bond	0.00000	101.17098			101.13797			0.00	0	0.00
TH11D3		On 18/07/2041	Spot Bond	0.00000	101.17604			101.14286			0.00	0	0.00
TH12A1		On 21/08/2048	Spot Bond	0.00000	100.07955			100.05965			0.00	0	0.00
TH12A2		On 21/08/2019	Spot Bond	0.00000	100.08219			100.06164			0.00	0	0.00
TH12A3		On 21/08/2019	Spot Bond	8.67500	103.62570		8.72000	103.41992			0.00	0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.08905			100.06677			0.00	0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	100.09745			100.07307			0.00	0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	100.13126			100.09841			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.75383			100.73247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.33236		101.06155	6.31688			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	100.84887			100.83017			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.58438			100.55833			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.83246			100.80904			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.23751			101.20261			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.04875			101.02854			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.73919			100.71824			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.74895			100.72772			0.00	0	250,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.73919			100.71824			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.74895			100.72772			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.75383			100.73247			0.00	0	110,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.73333			100.71254			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.74895			100.72772			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.80260			100.77988			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.80260			100.77988			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.80260			100.77988			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.88057			100.85567			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.90005			100.87460			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.87570			100.85094			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.26429			101.22864			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.28851			101.25217			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.27882			101.24276			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000	102.76854		7.33500	102.72947			0.00	0	1,560,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.02500	92.24653		9.07000	92.05764			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.41500	105.08804		7.46500	104.93185			0.00	0	26,112,893,400.00
TN20	On 17/09/2020	Spot Bond	8.93500	108.94877		8.98000	108.71322			42,987,673,499,000.00	4,811,155,400	23,289,655,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.14292		100.00000	1.13936			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.22500	110.01022		9.27000	109.69627			276,750,000,000.00	30,000,000	5,750,000,000.00
TN25	On 19/08/2025	Spot Bond	9.45500	102.80194		9.50500	102.44339			0.00	0	17,900,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	95.70136		9.57000	95.32155			535,976,000,000.00	56,300,000	7,006,300,000.00
TN30	On 09/10/2030	Spot Bond	9.86500	106.37232		9.91500	105.93336			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.38000	104.66664		10.44000	104.08877			41,520,000,000,000.00	4,000,000,000	16,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.95313			101.93347			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.05398			101.03454			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.16546			100.14443			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.16963			100.14809			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.16999			100.14840			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.19024			100.16612			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.23234			100.20300			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.16984			100.14828			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.09613			101.07732			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.00498			100.98456			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.02536			101.00453			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.87373			95.87561			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.93058			95.61506			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178		10.00000	99.83417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522		9.75000	99.83829			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748		100.00000	9.84119			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.43273			101.41241			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.51954			101.49796			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.56774			101.54548			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.57739			101.55498			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.84711			101.82076			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	102.44287			102.40778			0.00	200,000,000	200,000,000.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.20298		100.00000	12.14932			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	99.96839			99.95259			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	99.04192			99.02540			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	98.62000			98.60084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	97.41266			97.39788			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	98.13572			98.11708			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	97.91086			97.89253			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.66713			97.64891			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	97.42622			97.40810			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.70150			96.68357			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	96.43300			96.41498			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	99.24013			99.22286			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.79211			95.77349			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	95.61155			95.59326			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	95.31193			95.29347			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.99416			94.97548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000		94.71589			94.69715			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		95.67639			95.63778			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		99.36869			99.35208			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		94.58268			94.54453			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		93.65290			93.63412			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.68251	100.00000		12.65178			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		89.71092	100.00000		89.49782			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		101.79939			101.78175			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		101.72507			101.70747			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		101.68828			101.67070			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		67.15328	100.00000		70.71068			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.73356			100.71610			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		102.36381			102.34475			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		102.10886			102.09172			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		102.03376			102.01667			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		101.92038			101.90339			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.76130			100.74178			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.88555			101.86590			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		102.04756			102.03050			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.70144			101.68371			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		102.05414			102.03702			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.65500		112.19016	8.70000		111.93669			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.07353			101.05471			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	101.09343			101.07521			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.30805			100.28724			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.31764			100.29618			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.31811			100.29663			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.17430			101.15369			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.20537			101.18422			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.74500	107.98402		6.79000	107.89721			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.44000	242.53601		1.44000	242.49739			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.48000	101.16785		6.52500	101.12780			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.01500	104.42153		7.06500	104.28556			0.00	0	4,900,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.38000	106.04594		7.43500	105.80978			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.70000	105.67555		7.74500	105.44806			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.79500	105.98871		7.84000	105.73211			77,950,000,000.00	10,000,000	2,710,000,000.00
Z014	On 30/06/2015	Spot Bond		6.11000	96.46593		6.15500	96.42486			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.04000	94.79465		6.08500	94.74186			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.57500	99.92369		5.62000	99.90770			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.11000	96.45015		6.15500	96.40898			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.77000	72.42654		6.82500	72.22672			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	53.53781		100.00000	53.43624			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	28.33824		100.00000	28.28447			0.00	0	0.00
Total for j-Bonds :											1.53e+017	2,741,094,400	0576040278700.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										1.53e+017	2,741,422,629	0576044426465.00
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