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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2014

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 26/11/2014	Any day expiry		10.96380	10.96380		10.97210	10.97210		9.75	43,855,200.00	4,000	0.00
\$ / R	On 27/11/2014	Any day expiry		10.96760	10.96760		10.97210	10.97210		9.61	0.00	0	0.00
\$ / R	On 27/11/2014	Any day expiry	11.20	Call	0.35530	0.00036	1.22420	0.00122	0.355	17.33	0.00	0	11,000.00
\$ / R	On 28/11/2014	Any day expiry		10.96760	10.96760		10.97210	10.97210		10.26	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	10.95	Put	25.13930	0.02514	34.42080	0.03442	25.139	10.26	0.00	0	2,000.00
\$ / R	On 02/12/2014	Any day expiry		10.97020	10.97020		10.97560	10.97560		9.65	0.00	0	201.00
\$ / R	On 10/12/2014	Any day expiry		10.97990	10.97990		10.99010	10.99010		10.48	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		10.98180	10.98180		10.99190	10.99190		10.55	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.98380	10.98380		10.99370	10.99370		10.60	231,769,163.80	21,101	925,141.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01610	0.00002	0.01840	0.00002	0.016	24.73	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.03600	0.00004	0.04470	0.00004	0.036	21.15	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.08980	0.00009	0.12000	0.00012	0.090	17.68	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.12170	0.00012	0.16620	0.00017	0.122	16.66	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.23060	0.00023	0.30150	0.00030	0.231	15.78	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	884.21460	0.88421	894.21760	0.89422	884.215	15.12	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.41460	0.00041	0.51760	0.00052	0.415	15.12	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	685.18320	0.68518	695.28230	0.69528	685.183	13.78	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	1.76770	0.00177	1.98940	0.00199	1.768	13.51	0.00	0	2,490.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	1.87980	0.00188	2.10710	0.00211	1.880	13.44	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	1.99920	0.00200	2.23200	0.00223	1.999	13.38	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	2.26160	0.00226	2.50520	0.00251	2.262	13.24	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	2.55920	0.00256	2.81290	0.00281	2.559	13.11	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	3.27880	0.00328	3.54980	0.00355	3.279	12.84	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	3.48870	0.00349	3.76330	0.00376	3.489	12.78	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	4.68580	0.00469	5.00140	0.00500	4.686	12.62	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	5.03980	0.00504	5.36540	0.00537	5.040	12.58	0.00	0	44,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	5.82330	0.00582	6.16830	0.00617	5.823	12.50	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	7.21200	0.00721	7.58300	0.00758	7.212	12.38	0.00	0	3,283.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	10.21630	0.01022	10.61780	0.01062	10.216	12.18	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	12.52600	0.01253	12.93250	0.01293	12.526	12.06	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	19.83240	0.01983	20.18880	0.02019	19.832	11.79	0.00	0	22,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	277.77500	0.27777	287.97110	0.28797	277.775	11.67	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	269.31390	0.26931	279.48380	0.27948	269.314	11.63	0.00	0	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	236.35300	0.23635	246.37950	0.24638	236.353	11.47	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	220.45350	0.22045	230.38150	0.23038	220.453	11.39	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	38.86130	0.03886	38.83350	0.03883	38.861	11.35	0.00	0	6,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	41.17920	0.04118	41.09070	0.04109	41.179	11.31	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	175.42620	0.17543	184.93950	0.18494	175.426	11.16	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	147.92380	0.14792	157.04600	0.15705	147.924	11.00	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	74.97360	0.07497	73.83600	0.07384	74.974	10.88	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	78.88720	0.07889	77.61750	0.07762	78.887	10.84	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	82.95410	0.08295	81.54500	0.08155	82.954	10.80	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	110.97660	0.11098	119.32270	0.11932	110.977	10.76	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	89.46460	0.08946	97.16990	0.09717	89.465	10.60	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	105.66460	0.10566	103.46990	0.10347	105.665	10.60	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.04	Call	73.87750	0.07388	80.95930	0.08096	73.878	10.81	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	66.98090	0.06698	73.74300	0.07374	66.981	10.92	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	57.67570	0.05768	63.95160	0.06395	57.676	11.08	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	171.03450	0.17103	167.24850	0.16725	171.035	11.13	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	47.04160	0.04704	52.67330	0.05267	47.042	11.29	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	42.41300	0.04241	47.72930	0.04773	42.413	11.39	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	32.60180	0.03260	37.16090	0.03716	32.602	11.66	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	248.80180	0.24880	243.46090	0.24346	248.802	11.66	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	24.93730	0.02494	28.80000	0.02880	24.937	11.92	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	23.62410	0.02362	27.35660	0.02736	23.624	11.97	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.31	Call	17.99270	0.01799	21.11640	0.02112	17.993	12.23	0.00	0	2,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	15.26220	0.01526	18.05780	0.01806	15.262	12.39	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	11.58590	0.01159	13.89550	0.01390	11.586	12.65	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	10.96320	0.01096	13.18470	0.01318	10.963	12.71	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	522.50750	0.52251	514.09500	0.51410	522.508	13.23	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	3.59680	0.00360	4.50940	0.00451	3.597	13.91	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	3.27540	0.00328	4.10590	0.00411	3.275	14.05	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	3.12670	0.00313	3.91890	0.00392	3.127	14.11	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	1.90550	0.00191	2.37690	0.00238	1.906	14.87	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	1.67330	0.00167	2.08250	0.00208	1.673	15.08	0.00	0	4,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.86	Call	1.19620	0.00120	1.47720	0.00148	1.196	15.63	0.00	0	38,000.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.01740	0.00102	1.25050	0.00125	1.017	15.91	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.86870	0.00087	1.06210	0.00106	0.869	16.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.83560	0.00084	1.02020	0.00102	0.836	16.25	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.69050	0.00069	0.83670	0.00084	0.690	16.59	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,016.89050	1.01689	1,007.13670	1.00714	1,016.891	16.59	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.66510	0.00067	0.80480	0.00080	0.665	16.66	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.48000	0.00048	0.57200	0.00057	0.480	17.28	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.23850	0.00024	0.29200	0.00029	0.239	18.47	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.23040	0.00023	0.28240	0.00028	0.230	18.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.03170	0.00003	0.04260	0.00004	0.032	22.91	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.02770	0.00003	0.03760	0.00004	0.028	23.28	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.02330	0.00002	0.03120	0.00003	0.023	24.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.02460	0.00002	0.03260	0.00003	0.025	24.98	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.03250	0.00003	0.02960	0.00003	0.033	39.30	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.98970	10.98970	10.99930	10.99930		10.45	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	39.50560	0.03951	39.20270	0.03920	39.506	11.00	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	211.26490	0.21126	206.68710	0.20669	211.265	11.27	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.05880	0.00106	1.23020	0.00123	1.059	15.78	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.08290	0.00008	0.08470	0.00008	0.083	29.67	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			10.99750	10.99750	11.00660	11.00660		10.60	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	224.36980	0.22437	219.97840	0.21998	224.370	11.44	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	32.20000	0.03220	35.19420	0.03519	32.200	12.28	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	354.70000	0.35470	348.59420	0.34859	354.700	12.28	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.00530	11.00530	11.01400	11.01400		10.49	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.07220	11.07220	11.08140	11.08140		10.66	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	83.44730	0.08345	82.73000	0.08273	83.447	10.44	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.40980	0.00141	0.25950	0.00026	1.410	22.90	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.12310	11.12310	11.13200	11.13200		10.93	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	103.84220	0.10384	101.58690	0.10159	103.842	10.55	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.58640	0.00059	11.00020	0.01100	0.586	18.20	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.12490	11.12490	11.13380	11.13380		10.94	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.12670	11.12670	11.13560	11.13560		11.13	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15880	11.15880	11.16800	11.16800		11.22	271,627,509.60	24,342	134,197.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	13.00270	0.01300	13.79410	0.01379	13.003	10.97	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	26.74830	0.02675	27.18310	0.02718	26.748	10.69	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	47.43480	0.04743	46.97620	0.04698	47.435	10.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	85.50770	0.08551	84.06210	0.08406	85.508	10.49	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	99.81650	0.09982	98.19930	0.09820	99.816	10.57	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	112.34150	0.11234	110.57980	0.11058	112.341	10.63	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	115.62320	0.11562	113.82540	0.11383	115.623	10.65	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	151.85120	0.15185	149.66840	0.14967	151.851	10.81	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	353.11490	0.35311	359.71840	0.35972	353.115	10.97	0.00	0	15,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	203.55390	0.20355	200.87440	0.20087	203.554	11.01	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	196.23770	0.19624	200.67640	0.20068	196.238	12.21	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	482.05660	0.48206	476.96920	0.47697	482.057	12.45	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	162.49800	0.16250	166.19680	0.16620	162.498	12.77	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	160.36290	0.16036	164.01360	0.16401	160.363	12.81	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	150.17860	0.15018	153.59150	0.15359	150.179	13.01	0.00	0	250.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	110.07380		0.11007		112.51410	0.11251	110.074	14.03	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	92.64410		0.09264		94.64480	0.09464	92.644	14.64	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	54.52830		0.05453		55.73650	0.05574	54.528	16.57	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	50.33800		0.05034		51.48820	0.05149	50.338	16.85	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	48.88050		0.04888		50.00960	0.05001	48.881	16.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	32.97070		0.03297		33.85840	0.03386	32.971	18.54	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	18.58530		0.01859		22.92670	0.02293	18.585	23.32	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17960		11.17960		11.18900	11.18900		11.46	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	121.44920		0.12145		119.67140	0.11967	121.449	10.69	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	16.91570		0.01692		20.25430	0.02025	16.916	25.00	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.18910		11.18910		11.19850	11.19850		11.44	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	305.57980		0.30558		302.08460	0.30208	305.580	11.44	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	90.08530		0.09009		92.06300	0.09206	90.085	15.44	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.24040		11.24040		11.25000	11.25000		11.61	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	132.10580		0.13211		130.47640	0.13048	132.106	10.64	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	27.58660		0.02759		30.26190	0.03026	27.587	25.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.29540		11.29540		11.30530	11.30530		11.73	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	137.84350		0.13784		136.35620	0.13636	137.844	10.53	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	32.89840		0.03290		35.52280	0.03552	32.898	24.79	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.32630		11.32630		11.33580	11.33580		11.95	2,435,154.50	215	29,569.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	124.85590		0.12486		123.68890	0.12369	124.856	10.62	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	129.59150		0.12959		128.33030	0.12833	129.591	10.60	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	142.09700		0.14210		140.58640	0.14059	142.097	10.55	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	213.65620		0.21366		211.42470	0.21142	213.656	11.01	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	222.61550		0.22262		220.30210	0.22030	222.615	11.06	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	260.42910		0.26043		257.76970	0.25777	260.429	11.26	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	270.36510		0.27037		267.62140	0.26762	270.365	11.31	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	379.79080		0.37979		376.17150	0.37617	379.791	11.82	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	442.33260		0.44233		438.33840	0.43834	442.333	12.12	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	307.67820		0.30768		312.58830	0.31259	307.678	12.79	153,839.10	500	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	139.17250		0.13917		142.16180	0.14216	139.173	16.17	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	109.52500		0.10953		112.12810	0.11213	109.525	17.28	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	96.32670		0.09633		98.74380	0.09874	96.327	17.94	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	84.69560		0.08470		86.94000	0.08694	84.696	18.66	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.35340		11.35340		11.36240	11.36240		11.98	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	146.50690		0.14651		145.16550	0.14517	146.507	10.61	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	36.76760		0.03677		38.06460	0.03806	36.768	24.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.41730		11.41730		11.42520	11.42520		12.17	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	157.06120		0.15706		156.03330	0.15603	157.061	10.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	44.24160		0.04424		44.60360	0.04460	44.242	24.28	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.47350		11.47350		11.48040	11.48040		12.30	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	164.50840		0.16451		165.33490	0.16533	164.508	10.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	50.06320		0.05006		50.57590	0.05058	50.063	24.35	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.50840		11.50840		11.51540	11.51540		12.49	0.00	0	4,785.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	113.55870		0.11356		112.83840	0.11284	113.559	10.98	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,030.25660		1.03026		1,036.47270	1.03647	1,030.257	10.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	227.40310		0.22740		225.82990	0.22583	227.403	11.03	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	744.58670		0.74459		749.93620	0.74994	744.587	11.09	0.00	0	33,750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	236.18670		0.23619		234.53620	0.23454	236.187	11.09	0.00	0	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	373.85330		0.37385		375.72330	0.37572	373.853	14.01	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	281.87480		0.28187		282.80670	0.28281	281.875	15.50	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	212.70960		0.21271		213.00730	0.21301	212.710	17.04	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	155.84540		0.15585		155.26110	0.15526	155.845	22.61	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.53550		11.53550		11.54290	11.54290		12.65	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	172.73570		0.17274		171.23730	0.17124	172.736	10.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	57.98370		0.05798		57.40710	0.05741	57.984	24.31	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.59360		11.59360		11.60160	11.60160		12.82	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	179.26330		0.17926		177.07730	0.17708	179.263	11.07	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	71.21300		0.07121		70.30830	0.07031	71.213	24.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.64790		11.64790		11.65640	11.65640		12.95	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	183.44350		0.18344		180.63180	0.18063	183.443	11.11	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	67.60570		0.06761		66.55910	0.06656	67.606	24.25	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.68030		11.68030		11.68920	11.68920		13.10	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	963.87400		0.96387		969.52440	0.96952	963.874	11.28	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	233.57400		0.23357		230.32440	0.23032	233.574	11.28	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	930.84920		0.93085		936.36220	0.93636	930.849	11.31	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	321.19350		0.32119		320.96740	0.32097	321.193	16.87	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.70110		11.70110		11.71010	11.71010		13.10	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	188.61580		0.18862		185.82280	0.18582	188.616	11.21	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.97560		0.06398		63.09090	0.06309	63.976	23.99	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.98380		10.98380		10.99370	10.99370		10.60	164,757.00	15	1,757.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.15880		11.15880		11.16800	11.16800		11.22	223,176.00	20	568.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	23,171.29590		0.23171	23,685.18850	0.23685		23,171.296	11.73	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.32630		11.32630		11.33580	11.33580		11.95	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.50840		11.50840		11.51540	11.51540		12.49	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.32470		17.32470		17.23220	17.23220		8.69	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	122.38030		0.12238		77.07710	0.07708	122.380	8.99	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.34530		17.34530		17.25970	17.25970		9.54	607,085.50	35	48,305.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	140.53640		0.14054		200.50120	0.20050	140.536	9.54	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	202.16890		0.20217		269.72150	0.26972	202.169	9.90	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,156.76030		1.15676	1,242.50910	1.24251		1,156.760	13.59	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.21750		0.00022		0.33910	0.00034	0.218	15.99	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.16040		0.00016		0.23970	0.00024	0.160	16.68	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.46530		17.46530		17.37720	17.37720		9.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	821.32320		0.82132		900.06640	0.90007	821.323	10.83	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,076.72190		1.07672	1,160.35200	1.16035	1,076.722	11.56		3,607,026.00	3,400	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,199.74200		1.19974	1,284.32880	1.28433	1,199.742	11.98		11,142,505.22	9,394	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.05520		0.00206		2.07060	0.00207	2.055	18.01	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.86680		0.00187		1.97730	0.00198	1.867	20.42	85.00	1,700	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.86350		0.00186		1.97640	0.00198	1.863	20.49	234.85	4,697	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.60900		17.60900		17.52030	17.52030		10.86	352,180.00	20	9,354.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	95.21150		0.09521		116.76170	0.11676	95.211	10.33	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	165.16720		0.16517		195.86480	0.19586	165.167	10.50	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	96.90470		0.09690		89.51350	0.08951	96.905	13.05	0.00	0	570.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	73.33130		0.07333	68.05160	0.06805		73.331	13.35	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	50.70340		0.05070	48.22400	0.04822		50.703	14.04	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.85910		17.85910	17.76950	17.76950			11.67	0.00	0	1,842.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.13240		18.13240	18.03720	18.03720			12.34	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09341		0.09341	0.09320	0.09320			14.96	0.00	0	14,263.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09500		0.09500	0.09479	0.09479			14.69	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09652		0.09652	0.09632	0.09632			14.46	0.00	0	25.00
€ / R	On 26/11/2014	Any day expiry			13.70480		13.70480	13.66810	13.66810			10.70	54,722,600.00	4,000	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.73060		13.73060	13.69570	13.69570			9.84	12,494,846.00	910	73,610.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	118.19320		0.11819	141.39860	0.14140		118.193	9.89	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	296.89450		0.29689	328.73260	0.32873		296.895	11.00	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	437.83380		0.43783	471.55200	0.47155		437.834	11.77	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.62320		0.00062	0.56760	0.00057		0.623	17.60	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.38900		0.00039	0.35760	0.00036		0.389	18.20	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.29980		0.00030	0.27710	0.00028		0.300	18.54	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.95870		13.95870	13.92190	13.92190			10.61	0.00	0	34,857.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	99.46420		0.09946	107.96090	0.10796		99.464	10.00	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	244.42040		0.24442	262.20090	0.26220		244.420	10.45	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	349.99200		0.34999	374.67350	0.37467		349.992	10.75	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	362.33140		0.36233	387.42330	0.38742		362.331	10.80	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	93.06540		0.09307	92.65330	0.09265		93.065	13.43	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	88.18340		0.08818	87.98140	0.08798		88.183	13.57	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	71.56770		0.07157	72.02680	0.07203		71.568	14.13	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	69.42570		0.06943	69.96620	0.06997		69.426	14.21	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	67.36610		0.06737	67.82090	0.06782		67.366	14.30	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	63.94990		0.06395	63.93190	0.06393		63.950	14.42	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	53.81070		0.05381	54.27910	0.05428		53.811	14.67	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.17880		14.17880	14.14180	14.14180			11.32	0.00	0	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	133.97080		0.13397	137.13920	0.13714		133.971	10.16	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	194.38310		0.19438	194.53680	0.19454		194.383	14.05	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.42420		14.42420	14.38300	14.38300			11.74	0.00	0	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.66160		14.66160	14.62160	14.62160			12.32	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	317.76060		0.31776	329.87210	0.32987		317.761	10.78	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	338.65290		0.33865	338.12350	0.33812		338.653	15.81	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			545.59200		545.59200	541.51500	541.51500				0.00	0	0.00
AL12	On 07/05/2015	Index Future			554.45600		554.45600	550.32900	550.32900				0.00	0	0.00
AL37	On 05/02/2015	Index Future			454.26900		454.26900	452.56200	452.56200				0.00	0	116.00
AL37	On 07/05/2015	Index Future			461.65000		461.65000	459.92800	459.92800				0.00	0	0.00
AL7T	On 05/02/2015	Index Future			541.53600		541.53600	536.89400	536.89400				0.00	0	3.00
AL7T	On 07/05/2015	Index Future			550.33400		550.33400	545.63200	545.63200				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 05/02/2015	Index Future			491.88500		491.88500		488.97900	488.97900			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			499.87700		499.87700		496.93800	496.93800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			508.50900		508.50900		505.52100	505.52100			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.34730		9.34730		9.38000	9.38000		8.77	0.00	0	12,517.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	137.17920		0.13718		111.17500	0.11117	137.179	9.54	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	455.82010		0.45582		423.78060	0.42378	455.820	12.24	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.82520		0.00083		0.87810	0.00088	0.825	14.49	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.04630		0.00005		0.05140	0.00005	0.046	20.01	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.03910		0.00004		0.04440	0.00004	0.039	20.37	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.43000		9.43000		9.46220	9.46220		9.29	94,300,000.00	10,000	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.51180		9.51180		9.54430	9.54430		10.38	237,795.00	25	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.60300		9.60300		9.63340	9.63340		11.09	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.76900		9.76900		9.77390	9.77390		8.75	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.90180		9.90180		9.90610	9.90610		9.41	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			0.21840		0.21840		-0.02630	-0.02630			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			792.77630		792.77630		799.80120	799.80120			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			892.74250		892.74250		899.78350	899.78350			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			379.93020		379.93020		-411.89700	-411.89700			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			693.05650		693.05650		699.90370	699.90370			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			11.41610		11.41610		11.38870	11.38870		10.36	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.61110		11.61110		11.58340	11.58340		11.54	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78480		1.78480		1.78680	1.78680		9.90	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.79960		1.79960		1.80090	1.80090		10.55	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.05759		125.05759		125.12521	125.12521			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.58858		125.58858		125.66173	125.66173			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.28512		87.38491		9.36487	86.77237			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.35826		85.01649		9.44003	84.39721			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.42201		86.50135		9.50617	85.87216			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	489.57800		489.57800		486.99600	486.99600			0.00	0	411.00
GOVI	On 07/05/2015	GOVI	497.53300		497.53300		494.92200	494.92200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	506.12500		506.12500		503.47000	503.47000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	119.01875		119.01875		119.23887	119.23887			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.96244		120.96244		121.19058	121.19058			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	127.10169		127.10169		127.10169	127.10169			1,271,016.90	10	1,318.00
I2038	On 07/05/2015	Bond Future	129.17742		129.17742		129.18205	129.18205			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	130.29176		130.29176		130.43832	130.43832			0.00	0	5,569.00
I2046	On 07/05/2015	Bond Future	131.04875		131.04875		131.20274	131.20274			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	138.90229		138.90229		139.24965	139.24965			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.17051		141.17051		141.52851	141.52851			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	226.26200		226.26200		226.35000	226.35000			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.95600		229.95600		230.05300	230.05300			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.94500		233.94500		234.04400	234.04400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	613.06500		613.06500		613.31300	613.31300			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	623.11300		623.11300		623.36700	623.36700			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.09000		93.91000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.11000		93.89000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.13000		93.87000		6.17000	93.83000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.18000		93.82000		6.21000	93.79000			0.00	0	0.00

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 20/05/2015		Jibar Tradeable Future	6.25000	93.75000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.27000	93.73000		6.31000	93.69000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.37000	93.63000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.50000	93.50000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.61000	93.39000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.72000	93.28000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.83000	93.17000		6.89000	93.11000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12150	0.12150		0.12160	0.12160		12.24	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06160	0.06160		0.06170	0.06170		18.51	0.00	0	17.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05830	0.05830		0.05810	0.05810			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.25010	1.25010		1.24580	1.24580			0.00	0	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.25090	1.25090		1.24660	1.24660			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.25180	1.25180		1.24750	1.24750			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	7.71913	122.80432		7.81349	121.98045		7.58	57,718,030.40	470	44,684.00
R186	On 05/02/2015	8.00	Put	688.01000	0.68801		948.91000	0.94891	688.010	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	580.03000	0.58003		811.37000	0.81137	580.030	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	7.74000	0.00774		14.48000	0.01448	7.740	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.75993	124.80000		7.85716	123.96736		7.66	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.78736	121.67799		7.88799	120.83202		8.10	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.79310	123.93771		7.89710	123.07773		7.83	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	812.01000	0.81201		964.05000	0.96405	812.010	8.28	0.00	0	2,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015		Bond Future	288.91050	288.91050		288.91197	288.91197			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.62809	293.62809		293.64023	293.64023			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	237.31542	237.31542		237.31542	237.31542			8,543,355.12	36	50,629.00
R202	On 07/05/2015		Bond Future	241.19052	241.19052		241.19943	241.19943			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

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 05/02/2015	Bond Future			7.44072		105.33133		7.54606	104.69701		5.74	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future			7.47601		103.11809		7.58520	102.47731		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.49500		104.91861		7.60887	104.26761		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	146.89000		0.14689		191.99000	0.19199	146.890	6.62	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.49561		107.48585		6.57860	107.28594		1.83	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,831.66000		2.83166		2,632.21000	2.63221	2,831.660	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.48501		105.06526		6.57592	104.86602		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.41152		106.90003		6.51376	106.69840		1.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.13635		99.04879		8.23043	98.25395			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.18344		100.65897		8.27996	99.85502			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			8.32442		102.32484		8.41344	101.52831			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.37284		99.83196		8.46408	99.02625			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.41101		101.57572		8.50484	100.75694			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			8.46740		100.55300		8.54598	99.77772			0.00	0	13,851.00
R2037	On 07/05/2015	Bond Future			8.51649		102.18768		8.59688	101.40363			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.55737		99.71231		8.63994	98.91557			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			6.79732		105.13113		6.88374	104.83529		2.87	0.00	0	10,467.00
R204	On 07/05/2015	Bond Future			6.81689		106.83957		6.90902	106.54287		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.80207		104.66594		6.90174	104.36513		3.00	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	46.65000		0.04665		61.93000	0.06193	46.650	3.21	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.58166		102.02665		8.66016	101.18534			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.63008		103.68530		8.71035	102.83415			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.67087		101.11085		8.75324	100.24586			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.56224		105.98725		8.64589	105.06232			0.00	0	40,873.00
R2048	On 07/05/2015	Bond Future			8.60630		103.27815		8.69179	102.34211			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.64228		105.08169		8.72992	104.13030			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

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 05/02/2015	Bond Future			7.00998		101.49886		7.11125	101.08139		3.78	525,358,099.36	5,176	33,719.00
R207	On 07/05/2015	Bond Future			7.04124		103.14861		7.14800	102.72817		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,903.13000		2.90313		2,563.16000	2.56316	2,903.130	3.97	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.04657		101.30538		7.16026	100.87863		4.00	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,263.12000		2.26312		1,991.04000	1.99104	2,263.120	4.06	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.19755		100.26614		7.29818	99.78196		4.63	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.23012		98.49536		7.33522	98.00696		4.92	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.24216		100.21543		7.35274	99.71948		4.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	93.39000		0.09339		123.25000	0.12325	93.390	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.22138		98.67223		7.33770	98.16843		4.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	334.23000		0.33423		410.91000	0.41091	334.230	5.18	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.36946		81.42403		8.44781	80.78126		11.37	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.41243		79.59897		8.49248	78.94868		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.44635		80.98922		8.52838	80.32842		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	407.44000		0.40744		477.70000	0.47770	407.440	13.26	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.68707		177.68707		177.78833	177.78833			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.51092		178.51092		178.62022	178.62022			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			132.62614		132.62614		132.63452	132.63452			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.79220		134.79220		134.80561	134.80561			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			137.54610		137.54610		137.54689	137.54689			0.00	0	14,864.00

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 07/05/2015	Bond Future		139.79251	139.79251		139.79841	139.79841			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.19249	92.60192		8.28653	91.83788		9.73	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.23536	90.56167		8.33168	89.78856		10.49	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.26841	92.14291		8.36741	91.35728		10.70	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.47052	82.33735		8.55403	81.61731		11.96	48,579,036.50	590	7,459.00
R214	On 07/05/2015	Bond Future		8.51243	80.38350		8.59772	79.65472		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.54618	81.78715		8.63355	81.04643		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		20,490.55000	20,490.55000		20,465.98000	20,465.98000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.94860	4.94860		4.93310	4.93310		5.01	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.93440	4.93440		4.91740	4.91740		6.01	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.73050	1.73050		1.74410	1.74410		19.36	0.00	0	13.00
Total for Derivatives :											1,369,162,695.85	90,656	4171842.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.15791			101.10493			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.68000	101.88299		6.74000	101.80204			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.41245			101.35249			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.95500	106.48802		8.03500	106.12377			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.97976			100.91849			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.63000	105.35421		8.72500	104.81143			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.14128			100.07512			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.22225			100.15542			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.82000	98.49676		8.90000	98.16581			0.00	0	300,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.93081		100.00000	9.80037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000	100.32124		10.84000	100.23351			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.80000	101.84895		6.86000	101.77378			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.17636			101.11094			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.27000	105.11395		8.34500	104.87683			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.30000	272.04882		2.30000	271.89980			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.41825			100.31418			0.00	800,000,000	200,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	102.08175			102.02662			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.57061			101.51054			0.00	0	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.63209			101.56952			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.67294			101.60869			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.07211			101.01451			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.80325			100.74641			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.49332			100.43551			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	98.57726		100.00000	97.79491			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000	173.06935		2.04000	172.97805			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.39282		2.76000	165.29607			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.23360		2.17000	176.13893			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.76335		1.82000	185.66869			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.46625	79.63955		7.54125	79.41661			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.46625	79.63955		7.54125	79.41661			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	94.84000			94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.53451			101.47118			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.98000			93.98000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	93.02000			93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.45000			92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	91.08000			91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	90.47000			90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.10763			101.04756			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.99198			100.93255			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	90.12000			90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.86500	103.98385		6.93000	103.92120			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			89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.88000			90.03000			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	101.26253			101.20229			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97000	107.76291		7.03000	107.65400			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.00146			100.93738			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	87.49000			87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.95000			86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000	108.92593		2.62000	109.06042			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41500	161.53182		2.41000	161.53211			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	214.93509		2.31000	214.81717			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			85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.01000	94.72530		9.11000	94.11118			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		97.19000			97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.70000			100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.63454			102.61279			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		92.94000			92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		103.03000			103.06000			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		109.25960		9.63000	109.20302			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		96.39000			96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.08500		114.90298		9.17500	114.12476			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.33500		93.45893		8.43000	92.95872			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.44000			102.70000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		101.58000			102.93000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.18000		114.17032		9.27000	113.39824			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.79000			87.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.79474			101.71802			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.67497			100.60904			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.62000		108.49832		7.69500	108.20726			0.00	0	1,500,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.34000		106.64648		8.43500	106.09877			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.84000	101.28397	6.90000	101.20372					13,680,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.36500	99.28432	8.46000	98.80800					0.00	0	640,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.28000	98.54931	9.37000	97.85587					0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.32000	104.40651	7.58000	104.02157					26,352,000,000,000.00	3,600,000,000	1,200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.11000	275.89308	2.11000	275.74620					0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000	131.13626	1.49000	131.07314					0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000	133.27030	2.15000	133.19906					0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00491	100.00000	0.00485					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.52070	100.00000	65.04567					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13000	104.56748	11.19000	104.42830					0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.30639		100.22391					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.55912	100.00000	6.51105					0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.31377		100.22928					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.41813		100.30514					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.09543	100.00000	38.80888					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.29901		100.21855					0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.63079	11.00000	66.57367					0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.02107	100.00000	24.83769					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	101.68158		101.61185					0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.83996		101.76333					0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.61095		101.54430					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	101.65867			101.58994			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.67967			101.61002			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.86282			102.79009			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.86282			102.79009			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.87934			102.80618			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.87934			102.80618			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.84631			102.77400			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.83471			92.77873			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.59534			101.53853			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.46389			101.39929			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.63006			101.56258			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.67755			101.60798			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.69659			101.62619			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.65843			101.58970			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.57279			101.50779			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.76500	106.97133		8.86000	106.49933			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.80261			100.73494			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.46308			101.39454			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	86.78108			86.72090			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	169.88167			170.18923			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	169.91627			170.22338			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.61086			101.54421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond		0.00000	102.60623			102.53902			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	99.97929			99.91744			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	102.60464			102.53752			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	103.42173			103.34982			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	103.32737			103.25723			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	101.58898			101.52807			0.00	0	540,000,000.00
ACL143	On 20/12/2016	Spot Bond		0.00000	101.30644			101.23568			0.00	0	1,806,605,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	102.87572			102.81591			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	101.61661			101.54971			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	102.71338			102.65093			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	101.43351			101.37458			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	101.40102			101.34350			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	101.46409			101.40383			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	101.58245			101.51704			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	101.51559			101.45309			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	101.43925			101.38007			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	101.46027			101.40018			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	102.00418		10.23000	101.91988			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	101.48111			101.42011			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	101.44880			101.38921			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	120.46710			120.40395			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		8.89500	107.70920		8.97500	107.33215			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	101.57665			101.51149			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.42760		1.75000	117.40790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170		On 20/03/2015	Spot Bond	0.00000	101.60505			101.54905			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.46200			101.40182			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.54596			101.47926			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.59345			101.52466			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.49845			101.43385			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.88877			101.82947			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.65875			101.59002			0.00	0	5,200,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.24408			103.18341			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.48134			101.41750			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.63361			102.56871			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.58395			101.51558			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.54317			101.47947			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.62414			101.55691			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.64895			101.58063			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.87618			101.82082			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.13296			102.07700			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.65477			101.58620			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.65477			101.58620			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.74536			101.66984			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.74847			101.67583			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.71408			103.64553			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.74536			101.66984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	94.90005			94.84374			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.68723			101.61725			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.66943			101.59727			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.53151			122.75645			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.40052			123.62690			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.46043			101.39751			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.44712			101.38479			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.21751			100.15927			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.48324			101.41931			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.50599			101.44390			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.54596			101.47926			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.46233			101.39932			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.46043			101.39751			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.59371			101.52781			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.38015			102.45944			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.71137			100.64336			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.69194			100.62607			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	100.00000	20.97363	100.00000	100.00000			2,850,000,000,000,000.00	28,500,000,000	20,000,000,000.00	
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ADCP09	On 02/03/2015	Spot Bond	100.00000	85.43322	100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
ADCP10	On 29/05/2015	Spot Bond	100.00000	72.01571	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	21.64331	100.00000	21.48640			0.00	0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.47278	100.00000	13.34561			0.00	0	0.00	
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.20022						0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.22006						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.23324						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.87984			100.81827			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.96526			100.89753			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.07902			101.00310			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.84370			100.78282			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.40500		99.70735		7.48000	99.55112			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.08108			101.00293			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.25459			101.16380			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.26500		102.92185		8.34500	102.56673			0.00	0	2,820,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.18000		115.44158		9.27000	114.78905			0.00	0	200,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.96000		107.13271		7.03000	106.98475			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.75000		103.23015		8.85000	102.51033			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.55833		100.00000	12.47468			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.55000		103.65571		9.64000	102.84025			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66500		165.85038		2.66000	165.84338			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.87286			101.80784			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		99.87104			99.81587			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.87526			99.82164			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.42801			101.36506			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.77452			100.70557			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		101.51721			101.45963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond		0.00000	100.08319			100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	101.40448			101.34570			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.49845			101.43385			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.81595			101.73093			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	99.80378			101.96073			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	105.86000			105.37500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	93.54000			93.65000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	101.84109			101.77337			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	97.92968			98.14976			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.56000	296.06438		2.56000	295.89597			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.17054			99.85943			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	101.85941			101.70227			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.03994			99.97409			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	94.42448			94.52245			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	97.16472			96.88342			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.96514			100.91249			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	101.07547			101.00999			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.45994			100.39427			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.57500	206.93005		2.57500	206.81211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN041		On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	26.92415		100.00000	26.41726			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	16.49211		100.00000	15.99813			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	16.60859		100.00000	16.11112			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	16.08442		100.00000	15.60266			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	101.60230			101.54530			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	101.36535			101.30661			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	101.34633			101.28842			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	101.33720			101.27562			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.36500	106.24362		8.44500	105.90650			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	101.14184			101.08704			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.69336			101.63328			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.95798			100.90073			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.46898			100.41108			0.00	0	70,000,000.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.15453			100.09434			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	8.91000	102.87313		9.00500	102.35747			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.21000	105.45398		7.27000	105.34263			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	36.44902		100.00000	35.97028			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	104.21482			102.87533			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.22000	105.88888		8.29500	105.62685			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.77875	103.33129		10.80390	103.19331			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.90280	102.18826		10.91603	102.06211			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.91756	102.17160		10.93281	102.04416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.85685			101.76864			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93409		102.14822		10.95137	102.01818			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.35320		103.08999		11.39163	102.86367			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.89899			101.80871			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.89899			101.80871			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.89906			101.80877			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02875		101.84497		11.05390	101.70628			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.99257		102.27934		11.01591	102.14225			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90280		102.18826		10.91603	102.06211			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.83424		102.50508		10.86086	102.36344			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.96777		102.13402		10.00143	101.99257			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.80635			101.72062			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.78636			101.67001			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.78636			101.67001			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.01230			100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.42478		101.88482		10.44188	101.74828			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.99500		102.07116		11.07000	101.81380			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.73626			101.62325			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.92000		100.04178		10.99500	99.77488			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.01231			100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.64637			101.56852			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.55763		9.28000	101.48169			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.76132			101.67527			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.76500		102.40844		10.84500	102.17563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.71121			101.62767			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.75296			101.66734			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.75296			101.66734			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89380			99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.69115			101.60862			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.77238			101.68831			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01229			100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.77238			101.68831			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.69450			101.61180			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.71375			101.63258			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.77247			101.68840			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.30071			101.23984			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.39352			101.32809			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.77875	103.82295		13.80390	103.65150			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87139	103.45616		14.91325	103.21588			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.72344	102.97407		13.76010	102.78008			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.29430			102.18147			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.29430			102.18147			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.29430			102.18147			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.37732			102.26031			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.00317			101.90501			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.61554		100.00000	23.48138			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.72292		100.00000	21.56543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.77030		100.00000	19.62696			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.20389		100.00000	12.11541			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.20389		100.00000	12.11541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.75508		100.00000	14.64811			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.78502		100.00000	12.69233			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.84273			100.78875			0.00	1,600,000,000	1,600,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.80305			100.74553			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.01516			100.96119			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.07498			101.01772			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.32364		100.00000	8.26263			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.32364		100.00000	8.26263			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		98.91599		100.00000	98.11828			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		87.32057		100.00000	86.69834			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		82.02247		100.00000	81.47321			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		182.02289		2.01000	181.92763			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.70000		163.05123		7.79000	161.13496			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.70000		163.32294		7.79000	161.42149			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.08500		101.24982		8.17500	100.45785			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.87882			101.81492			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.36500		100.54876		7.44500	100.25709			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.76873			101.71204			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.85310			100.79189			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.86978			100.80733			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.92532			100.85878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.98083			100.91019			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.13580			101.05369			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.16424		100.00000	22.99630			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
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.67033			100.60853			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.68331			100.62028			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.68763			100.62420			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.73948			100.67114			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.80853			100.73366			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	22.66406		100.00000	22.49975			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	22.66406		100.00000	22.49975			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.54845			101.49103			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.66415			101.60215			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.69570			101.63245			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.77000	103.97237		7.84500	103.74962			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.79034			101.72334			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.95844			101.88477			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.21103		100.00000	16.09222			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	16.21103		100.00000	16.09222			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.33664			100.25979			0.00	0	50,000,000.00
BGL02	On 19/11/2024	Spot Bond		10.51500	101.47697		10.61000	101.08539			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.01039			99.94944			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.26663			101.20743			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	8.07500	106.65126		8.15500	106.27539			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	98.80946			98.75615			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	98.65270			98.63995			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	97.08618			97.05861			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.18190			100.12720			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.20998			100.14679			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.17953			100.12561			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.18829			100.13174			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.20420			100.14285			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.26999			100.18884			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.38027			100.26561			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.50723		100.00000	65.02711			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.84269			100.77158			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.86642			100.79327			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	98.03537			97.97977			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94871			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	98.07692			97.95918			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.82606			93.76872			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	99.10614			99.05457			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	99.00318			98.95162			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	98.91761			98.86607			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	98.55274			98.50166			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	93.24073			93.18409			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	98.63871			98.58701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC012	On 26/02/2015	Spot Bond	0.00000	98.49812	100.00000	80.21978					0.00	20,600,000,000	10,300,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.73769	100.00000	28.52934					0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.57569		101.51221					0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.26313		100.19844					0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.92000	110.06720	8.99500	109.84969					0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	106.39521		106.32002					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.82000	102.95243	8.89500	102.77791					0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.96500	100.73905	12.04500	100.40784					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.81365		100.72737					0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.92500	105.84359	11.00500	105.48597					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.34532		100.28126					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.81000	101.70090	8.88500	101.46354					0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.72223		98.63609					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.36500	101.87509	11.44500	101.49867					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.21855		101.15952					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.25013		102.16485					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.52355		100.46160					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.66000	95.76084	9.75500	95.30410					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.55000	122.90743	9.64000	122.23719					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.83000	116.33276	9.92000	115.65416					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.71000	118.77176	8.80000	118.02046				5,356,650,000,000.00	615,000,000	205,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	99.79216		102.54510					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.12000	103.20903	11.19500	103.02510					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	103.46891			103.39032			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.55914			102.47328			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.59398			101.51282			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	101.79527			101.71642			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.02131			100.94156			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.75456			101.62337			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00010			99.93211			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.51997			101.44833			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.57869			101.50415			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.64621			101.56835			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.40758			100.29747			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.40348			100.29449			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.42516			100.31025			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.40717			100.33620			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.61097			101.54432			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.31007			102.25270			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.18579		10.11000	104.10205			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.18572			101.12353			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.69851		2.76000	121.62747			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	121.64452		3.14000	121.56962			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.07584		8.25000	102.00748			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.85000	123.06413		2.85000	122.99094			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	121.03691		2.40000	120.96939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	102.24805			102.15360			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.21000	101.56651		8.28000	101.37877			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.90099			100.83594			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.91931			100.85483			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.26000	101.64145		8.33000	101.45274			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.26000	101.64145		8.33000	101.45274			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.31000	100.49008		8.38000	104.62360			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.64915			101.58084			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.81328			101.73782			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.97725			100.92132			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.97725			100.92132			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.35792			100.29570			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.67124			101.60197			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.14496			100.08273			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.15371			100.08768			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.48880		9.35000	102.41247			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.48880		9.35000	102.41247			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.12380			100.01209			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.12412			100.01225			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.68752			101.63248			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.50839			101.45244			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.56730			101.51288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	101.57041			101.51606			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.50839			101.45244			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.50839			101.45244			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.56550			101.50869			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.39454			102.33336			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.99278			101.93049			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.50057			102.43969			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.50057			102.43969			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.50057			102.43969			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.89608			101.83309			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.69500	105.11335		8.77500	104.75022			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.56050			101.49846			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.86869			101.79081			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.90326			101.83865			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.89398			101.82980			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.95615			101.89335			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.14720			100.08445			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.14806			100.02444			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.13622			102.07402			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.67943			103.61677			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.87735			100.81830			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.67462			101.61775			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.46308			101.40584			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.47944			101.41568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	100.84734			100.78323			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.48855			100.42835			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.87933			101.80652			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	101.65271			101.57940			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	104.04773			103.98074			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.37775			101.30493			0.00	0	17,880,000,000.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.63475			101.56227			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.42017			101.34703			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.75795			101.68489			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.37759			101.30479			0.00	0	9,440,000,000.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.53667			101.46423			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.52750			101.45312			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	103.06277			102.99278			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			124.93424			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	125.24993			125.24993			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.40465			100.33338			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.29000	96.43078		10.39000	95.83189			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.81000	97.95440		10.91000	97.34576			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.46049			101.38945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	101.76812			101.69161			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.39567			100.32599			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.82912			100.76300			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.74097			100.66857			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.74062		8.80500	100.66871			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.83725			100.77048			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	121.70713			121.70713			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.62575			101.55553			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.65423			101.58275			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.76433			101.68799			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.68738			101.61741			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.20118			100.09829			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.33585			102.23756			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	80.13309			79.96101			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.84007			101.76344			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.46049			101.38945			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	100.75859			100.69101			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	102.04304			101.95432			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.46888			101.39742			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.32156			102.22389			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.91616			101.83620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	101.47731			101.41647			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.71119			101.63719			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.75133			100.68440			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.46050			100.39602			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.42698			101.35761			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.72142			100.65885			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.99723			101.93334			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.26031			102.16238			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.69008			100.62460			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.80663			100.74215			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.41860			101.35752			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.95004		10.55000	101.92109			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.47000	108.53953		9.57000	107.87737			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.52941			101.46394			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.63292			100.55607			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.61000	110.07005		11.71000	109.44755			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.67603			100.59417			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.64000	109.67142		11.74000	109.08008			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.07000	109.06500		10.17000	108.49359			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.67603			100.59417			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.80564			100.73590			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.87815			101.79675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN372	On 20/09/2023	Spot Bond	0.00000	101.73206			101.65715			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.76433			101.68799			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.52247			101.44834			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.96000	106.19371		9.05500	105.70597			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.80134			101.71268			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.71688			101.64263			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.06593		10.55000	101.97899			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.45090		11.00000	99.42027			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.83093			100.77136			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.74536			101.66984			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.83766			100.77601			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.40000	105.91509		11.50000	105.28801			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.91227			101.82936			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.87541			100.80144			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.65993			101.58820			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.63372			100.55699			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	101.09910			101.03614			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.91103			100.84968			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.79505			100.73172			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	87.14207			87.05898			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.84147			100.77442			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.39787		7.01000	40.37538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		172.10200			170.28065			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	8.08500		144.55875		8.17500	143.88505			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.70000		163.05123		7.79000	161.13496			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.70000		163.32294		7.79000	161.42149			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		93.81596			93.75852			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		93.76308			93.70516			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.20021			101.13213			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.20021			101.13213			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.66821			101.59907			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.56133			101.49684			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.58238			101.51697			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.18779			101.11838			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.58395			101.51558			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.82912			100.76300			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.44332			101.38115			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.51745			101.45202			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.50795			101.44294			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.51745			101.45202			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.03739			100.04489			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.12384			101.05328			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		105.87228		8.87000	105.73059			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.17000		102.39340		8.24500	102.09767			0.00	0	1,080,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	9.60000	114.78862		9.69500	114.10470			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.01000	102.46900		8.07000	107.73838			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.17000	109.61169		9.26500	109.06180			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.25000	105.58656		9.35000	104.86256			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.60000	98.68465		9.70000	98.05512			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.43000	99.98801		10.52000	99.27389			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.43000	92.95373		10.52000	92.26738			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.05947			99.99986			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00002			99.94129			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.90480			100.84762			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.12253			100.01146			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.46562			101.40429			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.82089			100.76849			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.93500	104.90572		11.03000	104.29662			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.71313		100.00000	13.55108			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.74009		100.00000	4.69535			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.59755		100.00000	13.88744			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.70313			100.64747			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.49500	99.58899		7.57000	99.34187			0.00	0	630,000,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.10338			100.05167			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	99.96503			99.91264			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.18840			100.13181			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	99.18478		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
DLT02U	On 06/11/2015	Spot Bond	100.00000		52.19084		100.00000	51.02442			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.84378			99.78508			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.19031			101.12419			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	103.26747			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		102.63415			102.57729			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		102.25558			102.19823			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		98.50223			98.40397			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.03926			101.95070			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.33724			101.23036			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		102.29482			102.19485			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.77381			101.69704			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.79379			101.70347			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.16000		108.43370		8.25500	107.87611			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.06000		110.82162		7.13000	110.65012			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.95000		109.23081		8.04500	108.74898			0.00	0	1,470,000,000.00
DV23	On 27/02/2023	Spot Bond	8.21000		113.15036		8.75000	109.73659			0.00	0	2,270,000,000.00
DV24	On 18/02/2024	Spot Bond	8.88000		107.76454		8.98000	107.04926			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.10000		110.74163		9.19000	109.91465			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		99.86494			101.46975			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		101.43067			101.37675			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.27077			101.21539			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.16008			101.10483			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.43141			101.37462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000	100.18761			100.13125			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.35889			100.30274			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.41886			101.36411			0.00	400,000,000	100,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	101.24121			101.18325			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.43500	132.09092		7.53000	131.50641			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	93.29428			93.14896			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	137.00969		0.20000	136.95810			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05500	123.56860		2.05000	123.57347			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.06500	111.01758		2.06000	111.03047			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	111.98621		2.07000	112.00012			0.00	0	8,950,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.53999		2.16000	102.48499			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.06000	110.11786		9.15500	109.60840			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.91000	110.92990		9.00500	110.37686			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.48000	104.23608		9.57000	103.59201			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72500	97.76942		9.81500	97.33985			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.87500	105.03824		9.96500	104.51683			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.30213			100.24125			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	94.62210			106.09709			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.63944			101.58102			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.53356			100.47039			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.51326			100.45253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.26672			100.21287			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.48640			100.42893			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.73356			100.68116			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		66.25900	100.00000		65.63357			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		89.27083	100.00000		88.66355			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99000		106.41137		11.05000	106.28461			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.68749			103.61268			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.61708			99.54248			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.48514			101.41559			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.34500		99.29146	9.42500		98.99329			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.24677			101.18130			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.06513			100.00000			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		100.30882			100.24378			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		100.32761			100.25852			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.63905			100.58067			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.27715			100.21808			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.28830			100.22682			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.27492			100.21632			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.28421			100.22361			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.28261			100.22323			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.27883			100.22027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.11000	102.41941		7.10000	102.36771			452,196,000,000,000.00	63,600,000,000	40,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500	106.79314		7.38500	106.48525			153,405,000,000,000.00	21,000,000,000	34,701,800,000.00
ES23	On 25/01/2023	Spot Bond	8.05000	114.97585		8.15000	114.27118			143,339,105,000.00	17,806,100	4,596,689,000.00
ES26	On 02/04/2026	Spot Bond	8.41000	97.23469		8.50000	96.53912			0.00	0	3,215,100,000.00
ES33	On 15/09/2033	Spot Bond	9.22000	86.34996		9.29500	85.70207			0.00	0	35,206,900,000.00
ES42	On 25/04/2042	Spot Bond	9.28500	93.09728		9.36500	92.29461			0.00	0	21,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.26002			100.19614			0.00	0	400,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.26801			100.20209			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.14827			100.08467			0.00	4,000,000,000	2,000,000,000.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.94151			100.87990			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.41001			101.34789			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.21513			100.15112			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	101.66784			101.61517			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.56452			101.50658			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	101.04627			100.98814			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.19573			100.13759			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.00918		100.00000	10.92937			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.71426		100.00000	10.63659			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.62199			101.56165			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.21008			100.14142			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.81121			101.74338			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.93732			101.86449			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.86500	102.55566		8.94500	102.21712			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.54432			101.49108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	101.54425			101.49100			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.78103			100.71524			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	105.26347			105.19704			0.00	40,000,000	620,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	99.97849			99.91441			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	99.97811			99.91289			0.00	0	320,000,000.00
FRB14	On 02/06/2026	Spot Bond	9.66000	101.58719		9.75500	101.05400			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.56500	109.96446		10.64500	109.60561			0.00	0	570,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.76355			101.69025			0.00	0	60,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	133.27030		2.15000	133.19906			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	275.28183		2.14000	275.13461			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35500	111.77081		2.33500	111.91203			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39500	161.89386		2.39000	161.89443			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	221.52485		2.20000	221.40533			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.24000	107.55054		7.30000	107.43958			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.77900	63.18095		7.78000	63.16491			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45000	39.98001		9.45000	39.96958			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.65918		9.69000	38.64852			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	82.31471		100.00000	81.80449			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	99.94347			99.85878			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.85915			101.78169			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.61102			101.54437			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.76755			101.69408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	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	101.74536			101.66984			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	101.66372			101.59183			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.94218			101.86028			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.71688			101.64263			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	101.82505			101.74600			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	102.24752			102.14967			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.18128			102.08639			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	19.58678		100.09221	19.44310			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.55926			101.49198			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.52186			111.52186			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.06881			101.98220			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.16769			104.16769			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.72929			101.65748			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	101.74840			101.67576			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.59761			101.53153			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.63144			101.56097			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.13396			102.04118			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.60295			101.53374			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.15022		13.22500	59.08682			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.51176			101.44657			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.51365			101.44838			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.22167			102.12839			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.58206			101.51377			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.58500	100.06139		3.56500	100.17536			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.65044			101.57913			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.65044			101.57913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000	100.23060			100.16131			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.46049			101.38945			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.67186			99.60182			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.51936			101.45383			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.64298			100.56514			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.77761			101.70067			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.44432			100.38089			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.63636			100.55933			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.86258			100.78789			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.03926			101.95070			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.61625			101.54645			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.99847			101.91222			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.50225			101.43748			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.63144			101.56097			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.63144			101.56097			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.54851			101.49109			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.26143			101.20011			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.33005			101.26527			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.42625			101.36951			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.08059			101.02191			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.72257			101.64807			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.06497			101.00603			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.40832			101.35156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond		0.00000	101.04204			100.98318			0.00	0	420,000,000.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.04486			100.98584			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.00250			100.93678			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.91100			100.85144			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.00250			100.93678			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.90734			100.84803			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.57060			100.50295			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	98.83257		8.75000	97.68883			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	103.44232			103.37332			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.91924		100.00000	9.82561			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.06293		100.00000	8.97739			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	101.53443			101.44940			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.57106		100.00000	1.54675			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	101.41081			101.33802			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.80613		100.00000	24.25173			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.53257			100.46686			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.49341		100.00000	0.47380			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	22.68474		100.00000	22.17776			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.53253			100.46683			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.59070		100.00000	10.35401			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.53124			100.46570			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.50470			100.44249			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.60191			100.53594			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.56536			100.50345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC221	On 31/01/2022	Spot Bond		2.96000	126.51982		2.96000	126.44394			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.43556			100.37466			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.42990			100.36980			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.42990			100.36980			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.24709			100.18076			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.73498			101.66293			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.72547			101.65383			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.91405			101.84703			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.77672			100.70924			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.49000	122.31477		3.49000	122.23622			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.75600			101.68303			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.77317			101.69946			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.54000	121.92642		3.54000	121.84762			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.52000	122.08159		3.52000	122.00289			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	127.58020		2.81000	127.50521		3,287,700,000,000.00	1,170,000,000	390,000,000.00	
FRC74	On 20/09/2016	Spot Bond		2.88000	134.86154		2.88000	134.78126			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.87041			100.79459			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.53458			101.47125			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.74458			101.67212			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	102.40258			102.40258			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	102.02692			101.94213			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.95445			101.87283			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.67512			101.60272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.67322			101.60091			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.70331			102.70331			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.49590			101.44056			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.82617	100.00000	100.00000	10.74682			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	32.76800	100.00000	100.00000	26.02226			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	61.50092	100.00000	100.00000	60.92668			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.56866	100.00000	100.00000	17.40282			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.90078	100.00000	100.00000	6.64339			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000	151.63612		4.95000	151.52067			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.32003			101.26459			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.89737			101.84056			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.98517			101.92706			0.00	0	1,600,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.28689			101.22603			0.00	0	200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.19056			101.13213			0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.22747			100.17183			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.98866			100.93174			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.93800	107.47327		1.92800	107.73025			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35000	137.20831		2.35000	137.13275			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.82291			100.76391			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.09195		10.38000	101.00752			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.09195		10.38000	101.00752			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	100.77405			100.70078			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49000	110.70509		2.49000	110.64288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.51000		208.85951		2.51000	208.74155			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46000		111.29445		2.46000	111.23218			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.02369			100.97305			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		207.96628		2.54000	207.84832			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.85992			100.78095			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.91368		2.42000	111.05287			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55000		109.53764		2.55000	109.47555			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.19635			101.14194			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		50.78100			50.38300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.45898			100.40481			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.65500		107.53023		2.65500	107.46837			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		259.02502		2.66000	258.87559			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		257.19056		2.71000	257.04114			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000		97.71974		2.35000	97.84306			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		202.12900		2.74000	202.01109			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		265.13279		2.65000	264.98006			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		275.07843		2.15000	274.93109			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		260.89275		2.87000	260.73781			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		129.30457		2.62000	129.23055			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.75208			100.68871			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		129.19534		2.15000	129.12628			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.94588			100.87955			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.19457			101.13071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.58722			100.52288			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		110.92385		2.33000	110.86293			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.62468		104.97509	18.16710			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.22549		101.07593	25.03883			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.87913		100.44759	16.75492			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.47356		100.76967	23.30033			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.03000		119.05796		2.03000	118.99525			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.30000		112.32940		2.28000	112.47196			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.64294			98.63965			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000		112.02433		2.31000	112.16616			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.06638			99.99992			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		343.41754		2.35000	343.22804			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.44982			100.38701			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.07985			100.01994			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.32000		102.54614		6.41000	102.46754			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.30000		102.83748		7.40000	102.60961		90,812,000,000,000.00	12,440,000,000	3,110,000,000.00	
FRX17	On 15/09/2017	Spot Bond	7.61000		103.98658		7.71500	103.65883			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.76500		109.33644		7.86500	108.96169			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.20500		103.57516		8.33000	102.99639			0.00	0	810,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.43000		102.89709		8.56500	102.21086			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.04000		94.56149		9.17000	93.78616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		9.13000	110.23506		9.25000	114.68562			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.47000	101.77840		9.58000	100.93036			89,965,000,000.00	9,500,000	509,500,000.00
FRX31	On 21/02/2031	Spot Bond		9.88000	99.56328		9.97000	98.78461			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.89000	82.94494		9.97000	82.24026			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	101.32448			101.27027			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	101.37227			101.31600			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	101.39138			101.33427			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	101.43910			101.37992			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	101.51549			101.45299			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	101.57277			101.50778			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.82088			101.74508			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	100.20807			100.15243			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.21687			100.15879			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.21897			100.16033			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.22485			100.16459			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.23371			100.17102			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.24109			100.17638			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.27351			100.19990			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.25178			101.18988			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.38467			101.32709			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.57000	103.22707		8.64500	102.99604			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT31	On 05/02/2015	Spot Bond		0.00000	100.78596			100.73356			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	100.67925			100.62049			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.69332			100.63334			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.72050			100.65816			0.00	0	410,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.75421			100.68894			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.80097			100.73163			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	99.86244			99.80335			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.05589			100.99858			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.97731			100.91621			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.70673			102.65075			0.00	0	70,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.83341			100.77897			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.80415			101.64345			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.21811			100.15249			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.40532			101.34478			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	437,800,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.13065			100.07457			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.24199			101.18545			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.55763			102.49652			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.88997			100.81477			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	13.76511		100.00000	13.45748			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.13193			101.07509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	101.62211			101.56178			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.58331			100.52187			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.59010			100.52793			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.82604			100.77332			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.79336			100.74047			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.89691			100.83411			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.14617	98.53318		7.21493	98.36776			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	100.93677			100.87110			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.14703	104.41639		8.21563	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	100.98799			100.91863			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.59760	104.41639		8.66612	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	101.05056			100.97668			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	100.98055			100.91631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	101.09851			101.02960			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.13662			101.06524			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.51535			100.44966			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.60000	105.37233		8.67500	105.14882			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.67500	112.62929		7.77000	112.10581			182,658,399,500,000.00	23,799,140,000	922,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	278.97365		1.96000	278.82853			0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	285.29966		1.96000	285.15125			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.18000	103.70066		9.25500	102.94761			11,016,000,000,000.00	1,200,000,000	3,824,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.18000	103.71186		9.25500	102.94682			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	93.57326		100.00000	92.85714			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.41499		100.00000	24.23604			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	61.54875		100.00000	61.10252			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.41307		100.00000	29.19983			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.53858		100.00000	21.38242			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	95.07628		100.00000	94.34866			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000	118.73970		1.67000	118.89772			102,377,852,590,000.00	60,578,611,000	22,791,026,000.00
I2038	On 31/01/2038	Spot Bond	1.73000	126.86868		1.73000	126.80516			10,743,300,000,000.00	6,210,000,000	90,454,808,700.00
I2046	On 31/03/2046	Spot Bond	1.72500	128.74049		1.72000	128.82088			2,042,400,000,000.00	1,184,000,000	80,744,634,500.00
I2050	On 31/12/2050	Spot Bond	1.75000	138.67318		1.74000	138.94682			22,211,000,000,000.00	12,692,000,000	70,352,518,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000	96.95000			96.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.13000	103.14009		7.19000	103.06358			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.11915			102.06457			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.94937			101.89414			0.00	0	150,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.81000	104.04489		7.88000	103.89278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		7.47000	109.32948		7.54500	109.03796			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.63000	103.35137		7.70000	103.17642			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.57893			100.51786			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.65000	130.69865		1.65000	130.63405			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.22000	132.67095		2.22000	132.59927			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.37513			101.32087			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.89196			101.83278			0.00	10,000,000,000	5,000,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.59000	104.83249		7.66500	104.54584			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.82062			101.76674			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.59767			102.53964			0.00	0	300,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.41008			100.35219			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.19500	102.89361		8.27500	102.55558			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.62500	97.12640		8.72000	96.68649			0.00	0	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.40280			101.34610			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.67000	100.22424		7.74500	99.94600			0.00	0	600,000,000.00
IBL50	On 02/08/2020	Spot Bond		8.67500	104.84281		8.77000	104.34721			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.48557			100.42767			0.00	5,300,000,000	2,650,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.61928			100.56025			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.41140		7.90000	101.34737			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.97500	103.11498		8.05500	102.79832			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.68203			100.61689			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.35108			100.29384			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.24000	105.09035		7.31500	104.87631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	7.93500	107.12141		8.01500	106.76377			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.10000	110.02696		9.20000	109.30549			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.24150			101.18351			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.73872			100.68148			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.65112			100.59301			0.00	4,400,000,000	2,200,000,000.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.66460			100.60527			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.67795			100.61740			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00625		100.00000	0.00621			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.86071			100.80430			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.80522			100.74603			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.31000	101.03951		8.40500	100.53640			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.14285			100.08248			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.14746			100.08508			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.43000	100.94584		9.52000	100.29381			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.58475		5.00000	100.54421			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.58475		5.00000	100.54421			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.66434		5.00000	101.62343			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.58510		5.00000	100.54417			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.85702		4.00000	100.82393			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.49083		4.00000	100.45803			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.68957		100.00000	32.38434			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.50515		100.00000	32.20164			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.50515		100.00000	32.20164			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.14100		9.20000	106.06235			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond			0.00000		101.44965			101.38260			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond			0.00000		101.44965			101.38260			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.33358			100.26327			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.83164	100.00000	8.76691				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond			0.00000		101.24088			101.18693			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond			100.00000		86.69834	100.00000	86.08491				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			8.56000		101.96310	8.63000	101.87273				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.19311			100.11145			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		13.91908	100.00000	13.81816				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		61.50092	100.00000	60.92668				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond			100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond			100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		10.33408	100.00000	10.19834				0.00	0	0.00
INA449	On 02/12/2014	Spot Bond			6.25000		99.89737	6.25000	99.88028				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond			6.25000		99.77789	6.25000	99.76085				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond			6.25000		99.64170	6.25000	99.62470				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond			6.40000		99.16538	6.40000	99.14814				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond			6.40000		99.04483	6.40000	99.02763				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond			6.40000		98.92457	6.40000	98.90741				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond			6.45000		98.79537	6.45000	98.77813				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond			6.45000		98.67478	6.45000	98.65758				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond			6.45000		98.55449	6.45000	98.53733				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond			6.45000		98.43449	6.45000	98.41737				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond		0.00000	101.60424			101.52846			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.77875	102.92156		10.80390	102.78412			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.77875	102.01511		10.80390	101.87888			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.68687			101.61690			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	102.39621			102.31122			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.65480			101.58624			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.04220		6.50000	100.98895			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.69790			101.62449			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	95.47534			95.47534			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.57610			101.51426			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.93786			100.87981			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.63144			101.56097			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	99.93689			100.50389			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	101.27022			101.21565			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	101.25304			101.19974			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.50093			100.44680			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.37885			100.32485			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.24136			100.18683			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.23873			100.18481			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	96.11671			96.06674			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	103.32712			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.81713			102.76398			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.83564			100.78175			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	101.39890			101.34219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond		0.00000	101.69450			101.61180			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	103.99822			103.94027			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.54154			100.45712			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		89.46078		100.00000	88.80779			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.15489			101.09741			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.03189			100.97000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.04520			100.98248			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.32000	102.17876		8.39000	101.96117			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.26985			101.20934			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.29978			101.23779			0.00	0	100,000,000.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.31976			101.25677			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.96437			100.90408			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.01294			100.94953			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	102.17082			102.12073			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.11000	101.52902		9.20500	100.99452			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.60987			101.54655			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.16000	105.71945		8.23500	105.45849			0.00	0	2,050,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.17057			101.10923			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	101.12238			101.05883			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.53383			100.47008			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.71591			101.64469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.31000	105.84977		8.37000	105.74622			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	103.30727			103.23993			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.84010			99.77144			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000	126.75567		3.31000	126.67609			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500	142.05233		3.57000	142.03758			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.42441			101.35483			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.15861			101.08893			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.08088			101.00982			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.90174			101.83332			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.49260			101.42348			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000	99.12782		3.67000	99.23967			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69000	105.38325		3.67000	105.41516			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.76523			101.95235			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.42434			100.35038			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.81500	112.29707		9.89500	111.96429			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.00837			100.92832			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67500	140.50489		3.67000	140.48902			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000	99.86320		6.25000	99.84613			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	99.74381		6.25000	99.72678			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000	99.25167		6.40000	99.23440			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000	99.13091		6.40000	99.11368			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000	99.01044		6.40000	98.99325			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000	98.89026		6.40000	98.87312			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000	98.76089		6.45000	98.74366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA507	On 12/02/2015	Spot Bond	6.45000		98.64038		6.45000	98.62319			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.52017		6.45000	98.50302			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.40025		6.45000	98.38315			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.42695			100.36080			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.28087			101.22490			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.01140			100.95470			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.11730			101.05885			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.21608			100.15824			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.15564			100.08925			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00003			99.94251			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.03211			100.97025			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.03877			100.97650			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.05208			100.98898			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.99218			100.93278			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.89122			100.82882			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.69588			100.63369			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.55949			101.49803			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.28893			100.22837			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.01160			100.03480			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.01065			100.03442			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.27423			101.21071			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.99305			100.93823			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.77476			100.71466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond		0.00000	100.62442			100.56877			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.44992			101.39303			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.32570			101.26360			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.35945			101.29570			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.35944			101.29570			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.53500	106.30154		8.61500	105.92332			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.41876		100.00000	14.25673			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.42098		100.00000	11.27097			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.88058			100.82308			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.73000	106.35961		8.82500	105.80562			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.70911			100.64569			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.34891			100.28832			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	101.51688			101.46070			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	102.25737			102.20528			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.74381			100.68616			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.95492			101.89565			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.11000	101.02758		7.17000	100.91713			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.55717			100.49114			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.21822			100.15260			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	84.60416		100.00000	84.02863			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.69904			100.63455			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	88.91536		100.00000	88.28024			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.74521			100.68105			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	33.57250		100.00000	33.32910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	101.43022			101.36478			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	99.18479		100.00000	100.00000			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	87.42460		100.00000	86.81037			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	92.09363		100.00000	91.44660			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	86.30022		100.00000	85.70229			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	97.23983		100.00000	96.48014			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.67476			101.61234			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.73577			101.67094			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	99.84445			99.77793			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	55.33218		100.00000	54.93102			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.16703			102.09450			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.72323			100.64672			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.08000	144.09931		8.17000	143.08584			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.55098			101.49574			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.44978			101.39130			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.63092			99.57298			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.03453			99.97880			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.43535			101.37626			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.42501			101.35974			0.00	0	300,000,000.00
LBK11	On 28/11/2019	Spot Bond		8.00000	104.05569		8.00000	96.22504			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.65529			100.59275			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.27000	100.84770		8.34500	100.60398			0.00	0	3,545,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.32000	99.27437		8.39500	98.99523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	8.80500	104.27828		8.90000	103.78236			0.00	0	650,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	102.35803			102.26849			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.63000	106.01996		9.69000	105.87966			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.56813			102.47022			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.17831			100.08978			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	102.14133			102.07755			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	102.27757			102.20963			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	102.44065			102.36776			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	99.87801			99.82572			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	99.32584			99.27398			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.92856			100.87542			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	98.85930			98.80745			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.32276			100.26601			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	99.57997			99.56294			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.65456			101.59983			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.66661			101.61147			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.71121			101.62767			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.02256			100.96670			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.56098			101.50602			0.00	0	1,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.15062			102.09219			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.46648			101.41083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond		0.00000	100.07016			101.77646			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.38049			100.32335			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.85604			100.80274			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.98287			100.92606			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	94.10628			100.43512			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.46386			100.40678			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.47428			100.41590			0.00	0	100,000,000.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	84.59353		100.00000	84.01936			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	38.90417		100.00000	38.61902			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	94.54545		100.00000	93.81443			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	19.16804		100.00000	18.91627			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	24.43505		100.00000	23.88894			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	24.59393		100.00000	24.04427			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	21.63729		100.00000	21.15370			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.19500	104.16088		8.27500	103.79729			0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.21500	103.62429		8.29500	103.26215			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.73775			101.67284			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	101.62207			101.56174			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.96535			100.90757			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.13677			101.07500			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.98358			102.91823			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	103.12246			103.05409			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.40500	103.33581		7.48000	103.14458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.18500	107.71837	8.26500	107.36747					0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.98500	109.32902	9.08000	108.74457					0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.15000	104.37878	6.21500	104.32302					0.00	0	1,239,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.38181		101.32511					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.42956		101.37079					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.97500	106.95280	9.07000	106.49669					0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28000	102.70682	7.34000	102.59992					0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.05884		100.00004					0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.33000	101.03076	8.40500	100.79569					0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.57272		101.51256					0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.86000	107.77751	8.95500	107.23361					0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.41101	100.00000	16.29073					0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.31943		100.26734					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.03000	101.03422	8.10500	100.80083					0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23000	104.83421	7.29000	104.73696					0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.02000	108.75647	8.09500	108.50702					0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.33830	100.89771	6.29197					0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.42256	100.61875	6.37574					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.34872			100.28813			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.37643			100.31097			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.40850			100.33736			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.61514	100.00000		0.61068			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.61514	100.00000		0.61068			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.46500	99.09784		8.56500	98.46458			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	101.37281		7.59000	101.31127			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.49500	102.03632		8.59000	101.52237			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.31000	107.03435		8.40500	106.48934			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.23500			100.17740			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.80000	107.76017		8.90000	107.03520			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.32665			101.26913			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.67000	106.97648		8.76500	106.47491			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.24950			100.19798			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.38380			101.33045			0.00	0	14,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.89937			100.84442			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.19005			100.13899			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.33659			101.27848			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	101.28417			101.22785			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	101.36060			101.29948			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.37181			100.31325			0.00	400,000,000	200,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.10000	104.81867		6.89000	104.92207		53,250,000,000,000.00	7,500,000,000	3,000,600,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	102.79749			102.74177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.01500	115.74894		8.09500	115.33617			0.00	0	1,370,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.25500	38.01601		10.34500	37.67944			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.03000	102.10643		7.09000	102.02582			0.00	0	1,030,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.09602			101.03635			0.00	0	50,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.95363			100.88673			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.42000	104.14296		7.49000	103.99216			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.40930			101.35047			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.41048			100.30402			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.97726			101.92256			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.22908			101.16333			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.05133			100.98546			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00004			99.93930			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	93.27368			93.21825			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.98082			99.92320			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	100.74794			100.68501			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.70923			100.64582			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	89.62438			89.56706			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.30610			101.24960			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.31090			100.24564			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.49162			101.43015			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.41522			101.35708			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.91249			101.84999			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.36840			101.31229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.35203			101.29388			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.35108			101.29297			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.62130			100.56228			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.42500	109.51904		9.51500	108.91546			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.54596			101.47926			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.46000	108.43400		9.55000	107.81623			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.55546			101.48835			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.39959			101.33934			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.43972			101.37943			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.57066			101.50287			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.58966			101.52103			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.82000	104.21153		7.88000	104.09863			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.85221			100.78029			0.00	0	200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.82808			101.76286			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.39500	108.13811		9.47500	107.59922			0.00	0	400,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000	103.17410			103.10438			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.14733			101.07471			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.01355			100.96068			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.42000	111.77786		11.49500	111.42394			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	103.72249			108.03431			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.28833			100.21775			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000	168.33058		2.16000	168.24030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB11	On 31/01/2025	Spot Bond	2.60000	138.50875		2.60000	138.42967			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.02500	109.20673		8.12000	108.69693			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	99.84468			101.48033			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.65500	107.95026		8.75000	107.44564			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.14146			100.08113			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.25474			100.19919			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.13389			100.07680			0.00	0	600,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.13867			100.07956			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.13583			100.07793			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.85500	109.91480		8.95000	109.29116			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.13873			100.07961			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.14151			100.08119			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.13962			100.08010			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.05500	107.88056		9.15000	107.37707			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.14538			100.08343			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.14341			100.08227			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.14436			100.08282			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.17920			100.10274			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.16773			100.09617			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.14720			100.08445			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.87500	114.79032		7.95500	114.42323			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.71000	120.97480		8.80500	120.28706			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	173.01378		2.05500	172.92238			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.52000	120.90812		9.61000	120.02763			0.00	0	2,920,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000		101.32437			101.21461			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		101.15019			101.09433			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.52706			101.46534			0.00	0	500,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.86949			99.81345			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.07654			100.01906			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.06718			99.99992			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.08865			100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.02401	100.00000	15.90783				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		60.21323	100.00000	59.77669				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.12000		102.39475	7.18000	102.28293				0.00	0	7,360,000,000.00
OML02	On 21/11/2024	Spot Bond	100.00000		0.07117	100.00000	0.06958			6,330,000,000,000,000.00	63,300,000,000	53,500,000,000.00	
OML03	On 27/11/2024	Spot Bond	8.00000		113.42668	8.00000	103.96725			82,400,000,000,000.00	10,300,000,000	10,300,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.60916	100.00000	22.44524				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		95.60000			95.67000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.38135			100.32358			0.00	0	10,000,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.73659			100.67939			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		99.98115			99.92463			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		99.87499			99.82121			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.95025			100.88827			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.46386			101.40560			0.00	0	435,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.48191			101.42069			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.84837			100.78660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	8.96000	108.36067		9.05500	107.85585			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.69047			100.63242			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.70940			100.64971			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.71792			100.65749			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.73684			100.67478			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.81813			100.74903			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.83702			100.76629			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.70035			100.63367			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.50000	44.31129		7.59000	43.86169			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13000	108.42816		6.19000	108.32567		58,214,562,580,000.00	9,496,666,000	83,386,233,300.00	
R158P	On 15/09/2015	Spot Bond	6.21000	95.29935		6.28000	95.19964			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31000	114.82090		6.38000	114.63528		210,354,366,877,000.00	33,336,666,700	93,455,766,700.00	
R159P	On 15/09/2016	Spot Bond	6.14000	89.75477		6.21000	89.60049			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.68000	126.58239		7.77000	125.70571		6,729,986,304,000,000.00	76,300,300,000	62,880,201,600.00	
R187P	On 21/12/2026	Spot Bond	7.42000	41.55045		7.51000	41.09331			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.34000	39.02193		7.43000	38.55921			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	285.47048		1.65000	285.32918		1,559,085,000,000.00	944,900,000	25,671,030,500.00	
R201	On 21/12/2014	Spot Bond	5.57500	104.05712		5.64000	104.00537			0.00	0	400,000,000.00
R202	On 07/12/2033	Spot Bond	1.71000	234.48964		1.71000	234.37242		4,603,559,400,000.00	2,692,140,000	44,858,941,100.00	
R2023	On 28/02/2023	Spot Bond	7.40000	104.08387		7.50000	103.40562		2,193,883,180,000,000.00	96,470,700,000	50,886,267,500.00	
R203	On 15/09/2017	Spot Bond	6.47000	106.21285		6.54500	105.96259		2,033,009,870,000,000.00	14,221,000,000	56,398,700,000.00	
R2030	On 31/01/2030	Spot Bond	8.09500	101.83497		8.18500	100.99936		1,316,894,600,000,000.00	62,680,000,000	78,195,816,400.00	
R2032	On 31/03/2032	Spot Bond	8.28000	101.11296		8.36500	100.27601		513,028,800,000,000.00	61,960,000,000	93,379,400,000.00	
R2037	On 31/01/2037	Spot Bond	8.42500	103.56885		8.50000	102.75163		2,328,387,762,500,000.00	76,366,500,000	30,843,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.76500	107.87266	6.84500	107.52683				2,711,311,289,445,000.00	00,785,113,000	11,755,567,300.00	
R2044	On 31/01/2044	Spot Bond	8.54000	105.14876	8.61500	104.26554				2,023,211,400,000,000.00	36,910,000,000	69,700,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.52000	104.73197	8.60000	103.76636				1,716,916,320,000,000.00	01,516,000,000	21,024,265,000.00	
R207	On 15/01/2020	Spot Bond	6.97500	103.89456	7.07000	103.43058				3,243,669,149,700,000.00	65,042,172,000	67,204,816,800.00	
R208	On 31/03/2021	Spot Bond	7.16000	99.07866	7.25500	98.55117				1,287,341,734,256,000.00	79,796,331,600	82,466,728,500.00	
R209	On 31/03/2036	Spot Bond	8.33000	80.45971	8.40500	79.78481				2,127,638,848,902,000.00	55,418,829,400	66,227,840,000.00	
R210	On 31/03/2028	Spot Bond	1.67500	175.57137	1.67000	175.58352				7,008,200,000,000.00	4,184,000,000	29,609,000,000.00	
R211	On 31/01/2017	Spot Bond	0.95000	132.62689	0.95000	132.56885			0.00		0	20,925,156,700.00	
R212	On 31/01/2022	Spot Bond	1.65000	137.64249	1.65000	137.57447				1,159,950,000,000.00	703,000,000	87,337,000,000.00	
R213	On 28/02/2031	Spot Bond	8.15000	91.50522	8.24000	90.70511				1,212,298,785,180,000.00	48,748,317,200	35,710,500,000.00	
R214	On 28/02/2041	Spot Bond	8.43000	81.36219	8.51000	80.61055				5,525,548,875,000,000.00	55,462,500,000	61,742,400,000.00	
R227C	On 15/03/2015	Spot Bond	6.37000	98.21734	6.44000	98.14709			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.21000	95.29935	6.28000	95.19964			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.13000	92.52180	6.20000	92.39419			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.14000	89.75477	6.21000	89.60049			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.58000	99.69518	5.64500	99.64555			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.28000	96.62854	6.35000	96.54270			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.15000	93.81144	6.22000	93.69723			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.13000	91.04025	6.20000	90.89869			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.19000	88.22727	6.26000	88.05979			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.44500	85.03990	6.52000	84.83760			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.49500	82.26325	6.57000	82.03746			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.77000	78.92548	6.85000	78.66528			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	6.75000	76.40123		6.83000	76.12000			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.73000	73.97203		6.81000	73.67133			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.72000	71.59891		6.80000	71.28032			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.93500	68.47603		7.03000	68.08919			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.91500	66.25870		7.01000	65.85423			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.08000	63.37862		7.17500	62.96230			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.05000	61.33698		7.14500	60.90621			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.02000	59.37833		7.11500	58.93436			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.99000	57.49890		7.08500	57.04289			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.95000	55.74119		7.04500	55.27384			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.91000	54.05814		7.00500	53.58038			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.62000	48.94187		7.71000	48.50813			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.58000	47.32865		7.67000	46.88895			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.54000	45.78628		7.63000	45.34131			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.50000	44.31129		7.59000	43.86169			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.46000	42.90038		7.55000	42.44674			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.42000	41.55045		7.51000	41.09331			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.38000	40.25856		7.47000	39.79841			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.34000	39.02193		7.43000	38.55921			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.26396			101.18436			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.14372			100.02231			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.30461			101.22588			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.13650			101.06174			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.09693		100.00000	20.94398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.41928	100.00000	9.35099				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.73117	100.00000	25.54258				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		53.98834	100.00000	53.27922				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.51632		101.46149				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.80148		101.66478				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		102.06791		102.01194				0.00	0	70,000,000.00
RDFB04	On 27/11/2017	Spot Bond	100.00000		19.60724	100.00000	19.16903				0.00	0	19,900,000,000.00
RDFB05	On 27/11/2019	Spot Bond	100.00000		13.87407	100.00000	13.56400				0.00	0	50,100,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.25924		101.20532				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.10493		100.05246				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.11520		100.05760				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.11448		100.05691				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.54325		100.48480				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.06495		101.00232				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.55846		100.49489				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.74381		101.68400				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.85861		100.79699				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.05710		99.99991				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.82139		101.75958				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.11262		101.05531				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.88517		100.82315				0.00	0	60,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		84.70954		84.55880				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000		81.89435			81.77019			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		85.71910			85.54039			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		84.31879			84.13294			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.92953			101.83928			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		82.70787			82.61303			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		90.30439			92.78915			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.11212	12.35000	106.00850				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.70950	100.00000	13.61010				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.94192			100.87415			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.83242			101.76371			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		101.53307			101.46599			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.52717	100.00000	4.37653				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.96433	100.00000	23.79059				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		35.32681	100.00000	35.07069				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.68029	100.00000	12.63374				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.53631	100.00000	29.32217				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.62515			100.49717			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.83423			77.76492			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.46000		108.44007	8.55500	107.88410				0.00	0	780,000,000.00
RW23	On 10/12/2023	Spot Bond	8.65000		105.08344	8.75000	109.11536				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.38000		106.42613	9.47000	110.72913				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.05811			97.06106			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.51000		106.19361	7.58000	105.99676				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.15847			100.09042			0.00	0	3,850,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.52000	102.96289		8.59500	102.69374			0.00	0	1,800,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.84998			101.78722			0.00	0	550,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	103.03622			102.97256			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.73100			100.66348			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.88247			100.81376			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.86731			100.79984			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.78000	101.53333		6.84000	101.44997			0.00	0	1,100,000.00
SBK9	On 10/04/2018	Spot Bond		8.26500	101.57154		8.34500	101.27246			0.00	0	2,370,700,000.00
SBN27	On 15/09/2015	Spot Bond		7.59000	107.27630		7.65000	107.16271			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	106.98766		7.96000	106.91847			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.38000	107.44070		7.44000	107.32869			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.87000	102.67010		7.94500	102.41842			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.52500	107.32714		7.58500	107.21404			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.67000	107.21378		7.74000	107.09171			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.59044			101.53136			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.28062			101.21676			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.52000	105.13563		7.59500	104.88023			0.00	0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.30646			101.25000			0.00	0	100,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.47698			101.41614			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	105.43414			105.36547			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.63000	112.10898		8.72500	111.54128			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.58000	103.66137		9.67000	102.95172			0.00	0	70,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.32283			100.25498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.41796			100.36391			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.36747			100.30643			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.50451			102.44147			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.34500	102.09780		8.42500	101.73119			0.00	0	1,430,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	16.23530		100.00000	16.12833			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.94000	110.17602		9.04000	109.45027			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.91475			100.85864			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.45000	104.96674		8.55000	104.52374			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.59000	90.58212		9.68000	89.93661			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	101.58481			101.52847			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.33000	107.91319		9.42000	107.16312			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	101.45990			101.40259			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	101.49974			101.44077			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.48000	105.90970		9.57000	105.24896			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.86000	99.02003		8.95500	98.46833			0.00	0	100,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.31000	110.64874		7.38000	110.47514			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	274.46932		2.18000	274.32163			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.59500	130.84887		1.59500	130.78478			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	107.03979			107.07233			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	101.01286			100.95375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		16.21103		100.00000	16.09222			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		129.15447		2.22000	129.08469			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.04220		6.50000	100.98895			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		103.09830			103.03564			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.36392			101.30101			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.89792			102.83329			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.50000		104.26150		8.57500	104.01904			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.63332			102.56868			0.00	0	9,240,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.35789			101.29700			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.47944			101.41568			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.35312			101.29767			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.59088		100.00000	21.43435			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.70504			101.64412			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		78.84246		100.00000	78.18726			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.60127			101.53994			0.00	300,000,000	300,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.47493		100.00000	24.29554			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.49853		100.00000	33.18233			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.44905		100.00000	24.40587			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.81000		105.43277		8.88500	105.22206			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.94625			100.87791			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		101.37915			101.30419			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.56000		106.07997		7.63000	105.90266			0.00	0	2,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond		8.36500	103.58068		8.44500	103.25907			0.00	0	450,000,000.00
SNT01	On 15/09/2017	Spot Bond		7.87000	102.67010		7.94500	102.41842			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.20478			100.14320			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.40988			100.35181			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.69390			100.63289			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.19758			100.13822			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.20287			100.14192			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.41126			100.34608			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.57000	107.09641		7.64500	106.91904			0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.96286			100.90365			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.22892			101.17125			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.96283			100.90130			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.71000	98.25957		8.80500	97.79685			0.00	0	140,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00002			99.93806			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.50893			101.44226			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.77166			100.70669			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.76800	91.48787		8.86300	90.99727			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.26000	93.80567		8.35500	93.30377			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.82000	103.98640		6.88500	103.92413			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.23500	98.67508		8.33000	98.22963			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.64102			101.57713			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.65000	103.21678		7.72500	102.96530			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.44000	110.91368		2.42000	111.05287			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.71500	104.53179		7.79500	104.19115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015		On 26/08/2018	Spot Bond	0.00000	100.13391			100.05353			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.48000	111.90098		9.57000	111.14788			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	99.98167			99.92680			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.50000	81.26901		9.59000	80.58496			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.88520			100.82161			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	99.93361			99.86731			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.92603			100.86498			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	101.50414			101.43870			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	101.03477			100.96650			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	98.85571			98.80122			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94835			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	99.86123			99.80919			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	99.84670			99.79560			0.00	0	0.00
SY1185		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
SY1187		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94831			0.00	0	0.00
SY1188		On 08/12/2014	Spot Bond	0.00000	100.54292			100.41763			0.00	0	0.00
SY1189		On 09/12/2014	Spot Bond	0.00000	99.86259			99.81106			0.00	0	0.00
SY1190		On 10/12/2014	Spot Bond	0.00000	99.85767			99.80429			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	98.72442			98.67270			0.00	0	0.00
SY1193		On 17/12/2014	Spot Bond	0.00000	99.16340			99.00654			0.00	0	0.00
SY1194		On 10/12/2014	Spot Bond	0.00000	99.84486			99.79314			0.00	0	0.00
SY1195		On 12/12/2014	Spot Bond	0.00000	99.81294			99.76193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1196	On 17/02/2015	Spot Bond	0.00000	98.65214			98.60030			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	98.53708			98.48545			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	99.62016			99.60675			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59000	106.80325		6.65000	106.69603			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.29000	106.52344		8.38000	105.79801			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.56807		100.00000	37.29570			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.80577			100.74953			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.53779			100.48124			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.98151			99.92630			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.19469			100.14208			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.33408			101.27946			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.40096			101.34344			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	99.94872			99.89743			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.18707			100.13088			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.65254			100.59610			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.56000	104.70664		7.63000	104.53431			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.84483			100.78387			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.86739			100.80479			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.87916		7.83000	102.81476			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.83243			100.77236			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.86062			100.79852			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.92416			102.85639			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.83243			100.77236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.86062			100.79852			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.63392		7.16000	102.57507			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.91585			100.84972			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.91134			100.84555			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.01933			100.94568			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.00472			100.93214			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.44410			101.33942			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.39402			101.29301			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.83130			100.77131			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.86739			100.80479			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.11245		8.73000	103.08851			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.82791			100.76817			0.00	0	260,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.86062			100.79852			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.23500		102.81627		8.31500	102.54660			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.83885			100.78023			0.00	0	410,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.87875			100.81726			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.91810			100.85181			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.90571			100.84032			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.91977			100.85533			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.01708			100.94360			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.01259			100.93943			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		94.85338			94.79003			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.36617			101.26721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.37062			101.27134			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.37320			101.27605			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.19890			100.13915			0.00	0	170,000,000.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.20552			100.14377			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.57500		104.19526	8.67000	103.79398				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	100.00000		7.72818	100.00000	0.00000			2,643,600,000,000,000.00	26,436,000,000	27,836,000,000.00	
TH12A5	On 21/02/2048	Spot Bond	100.00000		8.08964	100.00000	0.00000			2,632,700,000,000,000.00	26,327,000,000	13,327,000,000.00	
TH12A6	On 21/08/2019	Spot Bond	8.00000		106.89931	8.00000	104.01609			235,200,000,000,000.00	29,400,000,000	30,000,000,000.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.22269			100.15578			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	100.00000		8.55439	100.00000	0.00000			300,000,000,000,000.00	3,000,000,000	6,000,000,000.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.24376			100.17051			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	100.00000		15.34100	100.00000	2.22759			450,000,000,000,000.00	4,500,000,000	3,500,000,000.00	
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.32857			100.22978			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	100.00000		12.73709	100.00000	0.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.87989			100.81832			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.42608		101.06155	6.37905				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		100.96238			100.90622			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.74207			100.66379			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.97436			100.90399			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		101.44855			101.34354			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.16713			101.10937			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.86279			100.80245			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.87419			100.81303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.86279			100.80245			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.87419			100.81303			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.87989			100.81832			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.85595			100.79610			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.87419			100.81303			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.93686			100.87119			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.93686			100.87119			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.93686			100.87119			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.02794			100.95571			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.05070			100.97683			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.02225			100.95043			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.47634			101.37173			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.50464			101.39799			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.49332			101.38749			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.26000	102.90037		7.32000	102.81583			22,506,000,000,000.00	3,100,000,000	2,660,000,000.00
TL20	On 22/02/2020	Spot Bond	8.92500	92.74936		9.02000	92.33063			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.40000	105.25525		7.44500	105.07068			18,500,000,000,000.00	2,500,000,000	28,132,893,400.00
TN20	On 17/09/2020	Spot Bond	8.84000	109.54899		8.93500	109.02772			42,432,000,000.00	4,800,000	20,117,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.16457		100.00000	1.15370			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.10500	110.94272		9.20500	110.22004			0.00	0	10,730,000,000.00
TN25	On 19/08/2025	Spot Bond	9.38500	103.42481		9.47500	102.74620			0.00	0	16,400,000,000.00
TN27	On 14/11/2027	Spot Bond	9.45000	96.34913		9.54000	95.63289			0.00	0	8,660,000,000.00
TN30	On 09/10/2030	Spot Bond	9.79500	107.12025		9.88500	106.29221			29,385,000,000,000.00	3,000,000,000	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond		10.36000	105.02539		10.44000	104.20524			31,080,000,000,000.00	3,000,000,000	0.00
TNF16	On 10/06/2016	Spot Bond		0.00000	99.83372			101.57744			0.00	0	1,400,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.17498			101.11504			0.00	0	1,020,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.29269			100.23132			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.29993			100.23703			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.30062			100.23755			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.33608			100.26540			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.40965			100.32322			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.30031			100.23732			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.20632			101.15231			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.12487			101.06600			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.14772			101.08762			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.98763			100.93195			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	101.05198			100.99255			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.02678		10.00000	99.94469			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.02610		9.75000	99.94607			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.02586		100.00000	9.94678			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.55512			101.49412			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.64950			101.58471			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.70192			101.63502			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.71241			101.64509			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	102.00576			101.92660			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	102.65422			102.54867			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.52997		100.00000	12.36539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		99.14103			99.09148			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		98.73500			98.67750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		97.50137			97.45702			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		98.24758			98.19165			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		98.02081			97.96584			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		97.77649			97.72181			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		97.53497			97.48060			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		96.80906			96.75528			0.00	0	10,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000		96.54109			96.48704			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		99.34375			99.29194			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		95.90382			95.84797			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		95.72126			95.66640			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		95.42267			95.36730			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		95.10623			95.05019			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		94.82831			94.77210			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		95.90801			95.79220			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		99.46837			99.41853			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		94.81159			94.69713			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		93.76557			93.70923			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	100.00000		50.47702	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.54606	100.00000	12.45510				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		91.01107	100.00000	90.35631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	70.22901		100.00000	68.65672			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.83836			100.78596			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	102.47819			102.42100			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	102.21173			102.16030			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	102.13630			102.08503			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	102.02235			101.97136			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.87842			100.81986			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.10575			100.05287			0.00	2,400,000,000	600,000,000.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.08812	100.00000		85.38032			0.00	24,200,000,000	12,600,000,000.00
TWC077	On 26/02/2015	Spot Bond	100.00000	80.75221	100.00000		80.21978			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	102.14994			102.09875			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	100.00000	80.75221	100.00000		80.21978			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	102.15684			102.10549			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	100.00000	86.08428	100.00000		80.21978			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.56000	112.82827		8.65500	112.26896			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.18375			101.12953			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	101.20277			101.14810			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.43291			100.37253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond		0.00000	100.44641			100.38407			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.44704			100.38463			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.29525			101.23566			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.32964			101.26839			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.70000	108.16778		6.77000	108.00527			59,723,800,000,000.00	8,914,000,000	14,457,000,000.00
WS05	On 01/08/2018	Spot Bond		1.44000	242.76772		1.44000	242.65188			9,338,832,000,000.00	6,485,300,000	3,285,300,000.00
WSP1	On 28/05/2015	Spot Bond		6.45000	101.31321		6.51000	101.23198			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.97000	104.64412		7.04500	104.41065			6,273,000,000,000.00	900,000,000	5,300,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.32000	106.40696		7.40000	106.03042			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.60000	106.26468		7.69500	105.76352			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.70000	106.61824		7.79500	106.05480			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.08000	96.57698		6.14000	96.49670			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.01000	94.91205		6.07000	94.81657			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.65500	99.98451		5.65500	99.96902			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.08000	96.56127		6.14000	96.48085			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.71000	72.71001		6.79000	72.39874			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	54.15132		100.00000	53.84369			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	28.66298		100.00000	28.50014			0.00	0	0.00

Total for j-Bonds : 53,276,397,313,035,000.00 16,758,293,000 1101423579700.00

Grand Total: 53,276,398,682,197,700.00 16,758,383,656 1101427751542.00