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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2014

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 04/11/2014	Any day expiry		11.06260	11.06260	11.03550	11.03550		11.45	0.00	0	0.00
\$ / R	10.16	Put	On 04/11/2014	Any day expiry	0.00710	0.00001	0.01720	0.00002	0.007	44.28	0.00	0	3,882.00
\$ / R	10.98	Call	On 04/11/2014	Any day expiry	88.61590	0.08862	79.42300	0.07942	88.616	13.68	0.00	0	8,000.00
\$ / R	11.91	Call	On 04/11/2014	Any day expiry	0.00660	0.00001	0.03000	0.00003	0.007	38.35	0.00	0	3,882.00
\$ / R			On 05/11/2014	Any day expiry	11.06260	11.06260	11.03550	11.03550		11.57	0.00	0	424.00
\$ / R	10.75	Call	On 05/11/2014	Any day expiry	313.17330	0.31317	288.87560	0.28888	313.173	17.15	0.00	0	10,000.00
\$ / R	11.20	Call	On 05/11/2014	Any day expiry	7.78390	0.00778	12.32290	0.01232	7.784	14.71	0.00	0	10,000.00
\$ / R			On 10/11/2014	Any day expiry	11.06880	11.06880	11.04430	11.04430		10.72	0.00	0	1,338.00
\$ / R	10.97	Call	On 10/11/2014	Any day expiry	130.52580	0.13053	120.19990	0.12020	130.526	11.56	0.00	0	5,000.00
\$ / R			On 12/11/2014	Any day expiry	11.07180	11.07180	11.04790	11.04790		10.89	0.00	0	711.00
\$ / R			On 25/11/2014	Any day expiry	11.09610	11.09610	11.07160	11.07160		10.55	0.00	0	0.00
\$ / R	10.80	Put	On 25/11/2014	Any day expiry	26.16180	0.02616	30.83330	0.03083	26.162	11.24	0.00	0	500.00
\$ / R	13.61	Call	On 25/11/2014	Any day expiry	0.09180	0.00009	0.13800	0.00014	0.092	25.11	0.00	0	500.00
\$ / R			On 26/11/2014	Any day expiry	11.09800	11.09800	11.07340	11.07340		10.58	0.00	0	0.00
\$ / R	11.15	Put	On 26/11/2014	Any day expiry	148.66250	0.14866	168.25340	0.16825	148.663	10.85	0.00	0	500.00
\$ / R	11.85	Call	On 26/11/2014	Any day expiry	5.44910	0.00545	6.18700	0.00619	5.449	14.28	0.00	0	500.00
\$ / R			On 28/11/2014	Any day expiry	11.10170	11.10170	11.07700	11.07700		10.57	0.00	0	0.00
\$ / R			On 10/12/2014	Any day expiry	11.12500	11.12500	11.09990	11.09990		10.69	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014			Any day expiry		11.12700		11.12700			10.70	0.00	0	4,000.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.12900		11.12900			10.72	167,279,999.00	15,031	953,228.00
\$ / R	On	12/12/2014	9.09	Put	Foreign Exchange Future		0.02610		0.00003	0.03640	0.00004	17.39	0.00	0	1,402.00
\$ / R	On	12/12/2014	9.44	Put	Foreign Exchange Future		0.12680		0.00013	0.18080	0.00018	16.07	0.00	0	11,976.00
\$ / R	On	12/12/2014	9.78	Put	Foreign Exchange Future		0.58090		0.00058	0.83010	0.00083	14.78	0.00	0	41,000.00
\$ / R	On	12/12/2014	9.88	Put	Foreign Exchange Future		0.90600		0.00091	1.28970	0.00129	14.40	0.00	0	79,241.00
\$ / R	On	12/12/2014	10.00	Put	Foreign Exchange Future		1.53960		0.00154	2.17590	0.00218	13.95	0.00	0	38,500.00
\$ / R	On	12/12/2014	10.10	Call	Foreign Exchange Future		1,031.21010		1.03121	1,006.59390	1.00659	13.43	0.00	0	2,995.00
\$ / R	On	12/12/2014	10.10	Put	Foreign Exchange Future		2.21010		0.00221	2.69390	0.00269	13.43	0.00	0	6,581.00
\$ / R	On	12/12/2014	10.30	Call	Foreign Exchange Future		833.03890		0.83304	808.22300	0.80822	12.10	0.00	0	2,326.00
\$ / R	On	12/12/2014	10.34	Put	Foreign Exchange Future		4.58800		0.00459	4.79300	0.00479	11.84	0.00	0	2,490.00
\$ / R	On	12/12/2014	10.35	Put	Foreign Exchange Future		4.73850		0.00474	4.92100	0.00492	11.77	0.00	0	5,000.00
\$ / R	On	12/12/2014	10.36	Put	Foreign Exchange Future		4.89450		0.00489	5.05320	0.00505	11.71	0.00	0	2,490.00
\$ / R	On	12/12/2014	10.38	Put	Foreign Exchange Future		5.22490		0.00522	5.33190	0.00533	11.57	0.00	0	500.00
\$ / R	On	12/12/2014	10.40	Put	Foreign Exchange Future		5.58090		0.00558	5.63070	0.00563	11.44	0.00	0	7,300.00
\$ / R	On	12/12/2014	10.44	Put	Foreign Exchange Future		6.38030		0.00638	6.29670	0.00630	11.18	0.00	0	2,491.00
\$ / R	On	12/12/2014	10.45	Put	Foreign Exchange Future		6.60010		0.00660	6.47880	0.00648	11.11	0.00	0	5,000.00
\$ / R	On	12/12/2014	10.49	Put	Foreign Exchange Future		7.57040		0.00757	7.27970	0.00728	10.85	0.00	0	3,000.00
\$ / R	On	12/12/2014	10.50	Put	Foreign Exchange Future		7.83810		0.00784	7.49980	0.00750	10.78	0.00	0	44,450.00
\$ / R	On	12/12/2014	10.52	Put	Foreign Exchange Future		8.40580		0.00841	7.96570	0.00797	10.65	0.00	0	9,425.00
\$ / R	On	12/12/2014	10.55	Put	Foreign Exchange Future		9.34850		0.00935	8.73720	0.00874	10.45	0.00	0	3,283.00
\$ / R	On	12/12/2014	10.60	Put	Foreign Exchange Future		11.19850		0.01120	12.58580	0.01259	10.12	0.00	0	10,558.00
\$ / R	On	12/12/2014	10.63	Put	Foreign Exchange Future		13.73030		0.01373	15.49690	0.01550	10.15	0.00	0	2,359.00
\$ / R	On	12/12/2014	10.70	Put	Foreign Exchange Future		21.47880		0.02148	24.34150	0.02434	10.22	0.00	0	22,902.00
\$ / R	On	12/12/2014	10.73	Call	Foreign Exchange Future		424.69650		0.42470	403.03590	0.40304	10.26	0.00	0	6,524.00
\$ / R	On	12/12/2014	10.74	Call	Foreign Exchange Future		416.23640		0.41624	394.78170	0.39478	10.27	0.00	0	3,499.00
\$ / R	On	12/12/2014	10.78	Call	Foreign Exchange Future		383.10780		0.38311	362.55180	0.36255	10.31	0.00	0	3,000.00
\$ / R	On	12/12/2014	10.80	Call	Foreign Exchange Future		366.99800		0.36700	346.93270	0.34693	10.33	0.00	0	500.00
\$ / R	On	12/12/2014	10.81	Put	Foreign Exchange Future		40.06210		0.04006	45.35200	0.04535	10.35	0.00	0	6,000.00
\$ / R	On	12/12/2014	10.82	Put	Foreign Exchange Future		42.20790		0.04221	47.75960	0.04776	10.36	0.00	0	41,000.00
\$ / R	On	12/12/2014	10.86	Call	Foreign Exchange Future		320.64160		0.32064	302.20200	0.30220	10.40	0.00	0	1,000.00
\$ / R	On	12/12/2014	10.90	Call	Foreign Exchange Future		291.50360		0.29150	274.26080	0.27426	10.45	0.00	0	13,000.00
\$ / R	On	12/12/2014	10.93	Put	Foreign Exchange Future		71.63620		0.07164	80.43900	0.08044	10.48	0.00	0	79,241.00
\$ / R	On	12/12/2014	10.94	Put	Foreign Exchange Future		74.87550		0.07488	84.00130	0.08400	10.49	0.00	0	3,000.00
\$ / R	On	12/12/2014	10.95	Put	Foreign Exchange Future		78.21220		0.07821	87.66420	0.08766	10.50	0.00	0	27,500.00
\$ / R	On	12/12/2014	11.00	Call	Foreign Exchange Future		225.40260		0.22540	211.42420	0.21142	10.56	0.00	0	40,000.00
\$ / R	On	12/12/2014	11.00	Put	Foreign Exchange Future		96.40260		0.09640	107.52420	0.10752	10.56	0.00	0	35,000.00
\$ / R	On	12/12/2014	11.06	Call	Foreign Exchange Future		190.61780		0.19062	178.68400	0.17868	10.62	0.00	0	3,000.00
\$ / R	On	12/12/2014	11.09	Call	Foreign Exchange Future		174.62990		0.17463	163.71430	0.16371	10.65	0.00	0	5,000.00
\$ / R	On	12/12/2014	11.10	Put	Foreign Exchange Future		140.50820		0.14051	155.02920	0.15503	10.67	0.00	0	4,505.00
\$ / R	On	12/12/2014	11.13	Call	Foreign Exchange Future		154.76590		0.15477	146.67640	0.14668	10.70	0.00	0	11,000.00
\$ / R	On	12/12/2014	11.15	Call	Foreign Exchange Future		145.44900		0.14545	138.99950	0.13900	10.72	0.00	0	3,000.00
\$ / R	On	12/12/2014	11.20	Call	Foreign Exchange Future		126.67790		0.12668	121.42890	0.12143	10.97	0.00	0	2,931.00
\$ / R	On	12/12/2014	11.20	Put	Foreign Exchange Future		197.67790		0.19768	217.52890	0.21753	10.97	0.00	0	750.00
\$ / R	On	12/12/2014	11.25	Call	Foreign Exchange Future		110.20560		0.11021	106.00420	0.10600	11.22	147,675.50	1,340	5,000.00
\$ / R	On	12/12/2014	11.30	Call	Foreign Exchange Future		95.81220		0.09581	92.51110	0.09251	11.46	95,812.20	1,000	1,000.00
\$ / R	On	12/12/2014	11.34	Call	Foreign Exchange Future		85.64450		0.08564	82.96770	0.08297	11.66	0.00	0	7,300.00
\$ / R	On	12/12/2014	11.40	Call	Foreign Exchange Future		72.38930		0.07239	70.49840	0.07050	11.96	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	61.22630	0.06123	59.96590	0.05997	61.226	12.25	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	425.79180	0.42579	449.97690	0.44998	425.792	12.45	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	40.52860	0.04053	40.30850	0.04031	40.529	13.00	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	38.39510	0.03840	38.26800	0.03827	38.395	13.09	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	37.37350	0.03737	37.29020	0.03729	37.373	13.14	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	27.94010	0.02794	28.01530	0.02802	27.940	13.69	18,719.87	670	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	25.85980	0.02586	25.94680	0.02595	25.860	13.84	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	21.11640	0.02112	21.21500	0.02122	21.116	14.24	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	19.12260	0.01912	19.21900	0.01922	19.123	14.45	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	17.34210	0.01734	17.43340	0.01743	17.342	14.65	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	16.92780	0.01693	17.01720	0.01702	16.928	14.70	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	15.02010	0.01502	15.09910	0.01510	15.020	14.95	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	886.02010	0.88602	911.19910	0.91120	886.020	14.95	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	14.66920	0.01467	14.74610	0.01475	14.669	15.00	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	11.91090	0.01191	11.96390	0.01196	11.911	15.45	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	7.57020	0.00757	7.35960	0.00736	7.570	16.29	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	7.33840	0.00734	7.14900	0.00715	7.338	16.32	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.83540	0.00084	0.99320	0.00099	0.835	17.84	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.69580	0.00070	0.84530	0.00085	0.696	17.98	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.40440	0.00040	0.52630	0.00053	0.404	18.37	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.38100	0.00038	0.49980	0.00050	0.381	18.41	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.37450	0.00037	0.49970	0.00050	0.375	28.78	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.13510	11.13510	11.10990	11.10990		10.64	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	39.89880	0.03990	45.17340	0.04517	39.899	10.26	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	167.98490	0.16798	186.47300	0.18647	167.985	10.64	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	17.98920	0.01799	18.06860	0.01807	17.989	14.79	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.48840	0.00049	0.82750	0.00083	0.488	21.78	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.14310	11.14310	11.11790	11.11790		10.69	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	178.11390	0.17811	196.45130	0.19645	178.114	10.73	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	107.79760	0.10780	104.07820	0.10408	107.798	11.49	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	284.69760	0.28470	306.17820	0.30618	284.698	11.49	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.15110	11.15110	11.12590	11.12590		10.60	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.21960	11.21960	11.19400	11.19400		10.62	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	68.76070	0.06876	76.18580	0.07619	68.761	10.18	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.38380	0.00138	2.29440	0.00229	1.384	18.63	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.27360	11.27360	11.24800	11.24800		10.99	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	85.13270	0.08513	92.30130	0.09230	85.133	10.36	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	18.44690	0.01845	2.67220	0.00267	18.447	23.65	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.27550	11.27550	11.24990	11.24990		11.18	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.27750	11.27750	11.25190	11.25190		11.20	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.31080	11.31080	11.28520	11.28520		11.25	20,280,264.40	1,793	117,570.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	14.56140	0.01456	14.38010	0.01438	14.561	11.28	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	26.03570	0.02604	26.42760	0.02643	26.036	10.86	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	43.75290	0.04375	45.76330	0.04576	43.753	10.62	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	80.07470	0.08007	85.66780	0.08567	80.075	10.31	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	90.43490	0.09043	96.79520	0.09680	90.435	10.38	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	93.15940	0.09316	99.71480	0.09971	93.159	10.40	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	123.41150	0.12341	132.06630	0.13207	123.411	10.57	0.00	0	46,165.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	275.06650		0.27507		268.86230	0.26886	275.067	11.62	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	231.65040		0.23165		227.25690	0.22726	231.650	12.14	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	215.51640		0.21552		211.79180	0.21179	215.516	12.36	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	161.31550		0.16132		159.79660	0.15980	161.315	13.28	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	137.09310		0.13709		136.30850	0.13631	137.093	13.84	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	76.11950		0.07612		76.61840	0.07662	76.119	16.06	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	52.61280		0.05261		53.08060	0.05308	52.613	17.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	32.72090		0.03272		29.94440	0.02994	32.721	22.41	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.33240		11.33240		11.30670	11.30670		11.48	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	96.68550		0.09669		104.94210	0.10494	96.685	10.39	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	34.84530		0.03485		31.64630	0.03165	34.845	24.94	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.34210		11.34210		11.31650	11.31650		11.46	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	254.63730		0.25464		268.31290	0.26831	254.637	11.17	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	129.11380		0.12911		128.50630	0.12851	129.114	14.64	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.39500		11.39500		11.36930	11.36930		11.62	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	107.70700		0.10771		111.75670	0.11176	107.707	10.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	44.42780		0.04443		43.59880	0.04360	44.428	24.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.45290		11.45290		11.42720	11.42720		11.81	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	118.35700		0.11836		123.59270	0.12359	118.357	10.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	52.00360		0.05200		48.94030	0.04894	52.004	24.56	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.48510		11.48510		11.45920	11.45920		11.97	677,620.90	59	31,138.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	109.68150		0.10968		115.16510	0.11517	109.681	10.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	113.77250		0.11377		119.41860	0.11942	113.773	10.76	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	172.90160		0.17290		185.62320	0.18562	172.902	10.68	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	180.67000		0.18067		193.67460	0.19367	180.670	10.73	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	213.67260		0.21367		227.79250	0.22779	213.673	10.93	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	222.40230		0.22240		236.79150	0.23679	222.402	10.98	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	319.85210		0.31985		336.76140	0.33676	319.852	11.48	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	143.42460		0.14342		144.12960	0.14413	143.425	16.67	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	126.51230		0.12651		127.41920	0.12742	126.512	17.30	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	111.50090		0.11150		112.55870	0.11256	111.501	17.99	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.51320		11.51320		11.48730	11.48730		11.98	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	127.77050		0.12777		135.70060	0.13570	127.770	10.74	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	54.56840		0.05457		55.34390	0.05534	54.568	24.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.57950		11.57950		11.55340	11.55340		12.25	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	134.58460		0.13458		142.24570	0.14225	134.585	10.79	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	67.55660		0.06756		65.26090	0.06526	67.557	24.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.63870		11.63870		11.61320	11.61320		12.43	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	142.68260		0.14268		149.77520	0.14978	142.683	10.93	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	69.04780		0.06905		70.63580	0.07064	69.048	24.12	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.67570		11.67570		11.65060	11.65060		12.59	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	97.07360		0.09707		102.02800	0.10203	97.074	10.98	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,180.01100		1.18001		1,160.13200	1.16013	1,180.011	10.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	194.45050		0.19445		202.50530	0.20251	194.450	10.99	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	876.05690		0.87606		859.17140	0.85917	876.057	11.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	442.29480		0.44229		439.86200	0.43986	442.295	13.47	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	334.09900		0.33410		333.71580	0.33372	334.099	14.90	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	253.49730		0.25350		253.96570	0.25397	253.497	16.43	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	169.04380	0.16904	173.12160	0.17312	169.044	21.31	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.70440	11.70440	11.67960	11.67960		12.60	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	149.65420	0.14965	155.65220	0.15565	149.654	11.03	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	75.71740	0.07572	75.07670	0.07508	75.717	23.96	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.76600	11.76600	11.74190	11.74190		12.75	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	155.10470	0.15510	159.97220	0.15997	155.105	11.11	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	89.59190	0.08959	89.75760	0.08976	89.592	24.02	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.82650	11.82650	11.80290	11.80290		13.03	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	160.43480	0.16043	166.02890	0.16603	160.435	11.21	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	84.46700	0.08447	83.42240	0.08342	84.467	23.84	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.86180	11.86180	11.83830	11.83830		13.03	355,854,000.00	30,000	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	203.38180	0.20338	210.38150	0.21038	203.382	11.34	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,115.18180	1.11518	1,098.68150	1.09868	1,115.182	11.34	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,079.83180	1.07983	1,064.02430	1.06402	1,079.832	11.36	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	366.56430	0.36656	365.93450	0.36593	366.564	16.19	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.88380	11.88380	11.86040	11.86040		13.15	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	163.68600	0.16369	169.75930	0.16976	163.686	11.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.59320	0.07759	78.40260	0.07840	77.593	23.47	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.12900	11.12900	11.10390	11.10390		10.72	111,290.00	10	1,672.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.31080	11.31080	11.28520	11.28520		11.25	0.00	0	246.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	32,070.48300	0.32070	31,254.51740	0.31255	32,070.483	11.22	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.48510	11.48510	11.45920	11.45920		11.97	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.67570	11.67570	11.65060	11.65060		12.59	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.77740	17.77740	17.72580	17.72580		9.82	19,555,140.00	1,100	43,166.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	81.55670	0.08156	92.63030	0.09263	81.557	10.32	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	105.89620	0.10590	119.49880	0.11950	105.896	10.19	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	764.98120	0.76498	811.13250	0.81113	764.981	10.87	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	11.83170	0.01183	11.51500	0.01151	11.832	13.13	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	9.60830	0.00961	9.53050	0.00953	9.608	13.69	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.90140	17.90140	17.84900	17.84900		10.22	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	548.75310	0.54875	587.17350	0.58717	548.753	10.83	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	759.33370	0.75933	802.39530	0.80240	759.334	11.37	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	864.64560	0.86465	909.38860	0.90939	864.646	11.62	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	8.34210	0.00834	8.52850	0.00853	8.342	15.99	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.20450	0.00620	6.61060	0.00661	6.205	17.83	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.18560	0.00619	6.59040	0.00659	6.186	17.89	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.05290	18.05290	18.00030	18.00030		10.94	3,610,580.00	200	3,280.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	214.41530	0.21442	204.73910	0.20474	214.415	12.70	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.31260	18.31260	18.26020	18.26020		11.69	0.00	0	1,845.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.59630	18.59630	18.54610	18.54610		12.23	0.00	0	1,005.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09782	0.09782	0.09887	0.09887		10.94	0.00	0	15,509.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09953	0.09953	0.10060	0.10060		11.67	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry			13.87100	13.87100	13.84530	13.84530		10.00	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.91160	13.91160	13.88530	13.88530		9.98	361,701.60	26	73,656.00

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	13.74	Put	105.97840		0.10598		115.92260	0.11592	105.978	9.92	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	228.17050		0.22817		244.21690	0.24422	228.170	10.24	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	337.90180		0.33790		357.43070	0.35743	337.902	10.72	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	6.15320	6.15320	0.00615		5.89490	0.00589	6.153	13.38	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	4.14530		0.00415		3.97590	0.00398	4.145	13.72	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	3.43790		0.00344		3.30280	0.00330	3.438	13.98	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.14830	14.14830		14.12110	14.12110			10.74	254,669.40	18	31,453.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	198.37750		0.19838		208.89420	0.20889	198.378	10.25	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	287.51720		0.28752		299.58820	0.29959	287.517	10.53	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	297.46940		0.29747		309.68650	0.30969	297.469	10.56	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	149.81760		0.14982		145.18820	0.14519	149.818	12.95	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	142.76890		0.14277		138.38070	0.13838	142.769	13.08	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	115.20620		0.11521		111.74630	0.11175	115.206	13.69	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	112.12700		0.11213		108.77020	0.10877	112.127	13.77	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	94.90540		0.09491		92.13110	0.09213	94.905	14.28	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.37680	14.37680		14.34860	14.34860			11.50	0.00	0	6,225.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.63260	14.63260		14.60460	14.60460			12.06	0.00	0	104.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.88520	14.88520		14.85850	14.85850			12.52	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	271.56970		0.27157		276.02120	0.27602	271.570	10.76	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	400.51420		0.40051		392.90230	0.39290	400.514	15.37	0.00	0	5,795.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
AL12	On 06/11/2014	Index Future			526.47800	526.47800		528.44700	528.44700				0.00	0	0.00
AL12	On 05/02/2015	Index Future			534.61300	534.61300		536.62000	536.62000				0.00	0	0.00
AL12	On 07/05/2015	Index Future			543.69400	543.69400		545.75600	545.75600				0.00	0	0.00
AL37	On 06/11/2014	Index Future			441.39100	441.39100		442.15100	442.15100				0.00	0	2.00
AL37	On 05/02/2015	Index Future			448.21200	448.21200		448.98900	448.98900				0.00	0	115.00
AL37	On 07/05/2015	Index Future			455.82500	455.82500		456.63300	456.63300				0.00	0	0.00
AL7T	On 06/11/2014	Index Future			522.67500	522.67500		524.09900	524.09900				0.00	0	3.00
AL7T	On 05/02/2015	Index Future			530.75200	530.75200		532.20500	532.20500				0.00	0	3.00
AL7T	On 07/05/2015	Index Future			539.76700	539.76700		541.26600	541.26600				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			476.27900	476.27900		477.58400	477.58400				104,781,380.00	22	225.00
ALBI	On 05/02/2015	Index Future			483.63900	483.63900		484.97000	484.97000				53,200,290.00	11	419.00
ALBI	On 07/05/2015	Index Future			491.85400	491.85400		493.22700	493.22700				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			500.86400	500.86400		502.26700	502.26700				0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.65710	9.65710		9.71790	9.71790			7.61	241,427.50	25	12,294.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	32.43940		0.03244		21.25750	0.02126	32.439	8.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	189.13920		0.18914		143.40510	0.14341	189.139	8.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	10.72410		0.01072		15.38710	0.01539	10.724	8.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.65610		0.00066		0.78630	0.00079	0.656	12.70	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.54860		0.00055		0.66130	0.00066	0.549	12.94	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.74890	9.74890		9.81040	9.81040			8.98	0.00	0	5,416.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.83730	9.83730		9.89990	9.89990			10.30	0.00	0	3,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.93740	9.93740		10.00130	10.00130		11.02	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		9.84050	9.84050		9.80730	9.80730		8.95	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		9.97720	9.97720		9.94340	9.94340		9.52	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future		11.12570	11.12570		-11.25390	-11.25390			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		922.22700	922.22700		900.68200	900.68200			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,021.45920	1,021.45920		999.75250	999.75250			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		303.73510	303.73510		-320.46910	-320.46910			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		829.42610	829.42610		808.19880	808.19880			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future		6,525.47950	6,525.47950		6,176.89000	6,176.89000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.53850	11.53850		11.50970	11.50970		10.67	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.73850	11.73850		11.70930	11.70930		11.42	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.80980	1.80980		1.80630	1.80630		9.30	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.82650	1.82650		1.82310	1.82310		10.82	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.05547	123.05547		123.05406	123.05406			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		124.97291	124.97291		124.97263	124.97263			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.59451	125.59451		125.59742	125.59742			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.39993	84.53059		9.35582	84.86823			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.48834	85.83727		9.44273	86.18084			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.55915	83.50738		9.51185	83.85898			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.61675	85.05628		9.56803	85.41424			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		474.49800	474.49800		475.70700	475.70700			654,807,240.00	138	234.00
GOVI	On 05/02/2015	GOVI		481.83100	481.83100		483.06400	483.06400			669,745,090.00	139	299.00
GOVI	On 07/05/2015	GOVI		490.01500	490.01500		491.28800	491.28800			0.00	0	25.00
GOVI	On 06/08/2015	GOVI		498.99100	498.99100		500.29300	500.29300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.02008	118.02008		118.01997	118.01997			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.70207	118.70207		118.70304	118.70304			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.73500	120.73500		120.73902	120.73902			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		125.29782	125.29782		125.29737	125.29737			126,174,904.74	1,007	1,509.00
I2038	On 05/02/2015	Bond Future		125.94863	125.94863		125.94954	125.94954			129,978,986.16	1,032	982.00
I2038	On 07/05/2015	Bond Future		128.10579	128.10579		128.10969	128.10969			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		125.03010	125.03010		124.47006	124.47006			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		126.97857	126.97857		126.41064	126.41064			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		127.77566	127.77566		127.20117	127.20117			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		133.84418	133.84418		133.18795	133.18795			38,547,123.84	288	2,352.00
I2050	On 05/02/2015	Bond Future		134.48162	134.48162		133.81612	133.81612			38,730,706.56	288	288.00
I2050	On 07/05/2015	Bond Future		136.78465	136.78465		136.11123	136.11123			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		221.48700	221.48700		221.51100	221.51100			708,758,400.00	320	48.00
IGOV	On 05/02/2015	Index Future		224.93800	224.93800		224.96400	224.96400			719,801,600.00	320	1,043.00
IGOV	On 07/05/2015	Index Future		228.78600	228.78600		228.82100	228.82100			0.00	0	80.00
IGOV	On 06/08/2015	Index Future		233.00300	233.00300		233.04200	233.04200			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		600.11600	600.11600		600.25300	600.25300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		609.55600	609.55600		609.70000	609.70000			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		620.21700	620.21700		620.37800	620.37800			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.25381	145.25381		145.32509	145.32509			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.16000	93.84000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.19000	93.81000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.30000	93.70000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.33000	93.67000		6.32000	93.68000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.42000	93.58000		6.40000	93.60000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.55000		93.45000		6.53000	93.47000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.71000		93.29000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.85000		93.15000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.98000		93.02000		6.93000	93.07000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.10000		92.90000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.22000		92.78000		7.19000	92.81000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12330		0.12330		0.12340	0.12340		11.82	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06650		0.06650		0.06620	0.06620		17.11	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06230		0.06230		0.06000	0.06000			10,541,160.00	169,200	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.25000		1.25000		1.25050	1.25050			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.25090		1.25090		1.25130	1.25130			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.25180		1.25180		1.25210	1.25210			125,180.00	100	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 06/11/2014	Bond Future			7.92338		123.91330		7.87895	124.30168		6.78	1,649,657,762.90	13,313	36,982.00
R186	On 06/11/2014	Bond Future	7.70	Call	1.09000		0.00109		33.16000	0.03316	1.090	6.68	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	26.06000		0.02606		167.60000	0.16760	26.060	6.72	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	745.37000		0.74537		1,147.26000	1.14726	745.370	6.78	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,223.73000		3.22373		3,612.25000	3.61225	3,223.730	6.97	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	0.00000		0.00000		0.14000	0.00014	0.000	6.97	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.07	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.10	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.12	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			7.98140		120.53326		7.93524	120.92872		7.53	1,697,469,900.58	14,083	13,037.00
R186	On 05/02/2015	Bond Future	9.00	Put	76.59000		0.07659		68.44000	0.06844	76.590	8.02	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.02077		122.58389		7.97256	122.98927		7.75	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.04198		119.55308		7.99204	119.96579		8.18	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.81392		289.81392		290.66841	290.66841			0.00	0	908.00
R197	On 05/02/2015	Bond Future			288.31315		288.31315		289.18353	289.18353			0.00	0	0.00
R197	On 07/05/2015	Bond Future			293.25048		293.25048		294.14298	294.14298			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			235.48368		235.48368		235.48334	235.48334			57,928,985.28	246	48,587.00
R202	On 05/02/2015	Bond Future			235.95706		235.95706		235.95876	235.95876			26,191,233.66	111	1,631.00
R202	On 07/05/2015	Bond Future			239.99768		239.99768		240.00516	240.00516			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.68866		101.89527		7.64427	102.16516		5.61	99,245,992.98	974	8,612.00
R2023	On 05/02/2015	Bond Future			7.75216		103.47025		7.70568	103.74527		5.85	100,780,023.50	974	2,024.00
R2023	On 07/05/2015	Bond Future			7.78750		101.30346		7.73858	101.58574		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.80091		103.18151		7.74984	103.46891		6.33	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	345.54000		0.34554		319.84000	0.31984	345.540	6.71	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 06/11/2014	Bond Future			6.74875		105.10910		6.70421	105.22543		1.95	759,833,683.90	7,229	7,959.00
R203	On 06/11/2014	Bond Future	6.84	Call	247.00000		0.24700		365.43000	0.36543	247.000	1.97	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	601.46000		0.60146		718.07000	0.71807	601.460	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.80885		106.73381		6.75905	106.85291		1.89	1,332,678,351.66	12,486	9,303.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,091.32000		2.09132		2,208.38000	2.20838	2,091.320	2.04	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.79848		104.38029		6.74162	104.50411		1.92	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.70844		106.31584		6.64422	106.44184		1.80	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.34842		99.24739		8.30902	99.57720			5,954,843.40	60	4,181.00
R2030	On 05/02/2015	Bond Future			8.40841		96.77475		8.36767	97.11054			5,516,160.75	57	477.00
R2030	On 07/05/2015	Bond Future			8.45477		98.42228		8.41247	98.76624			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 06/11/2014	Bond Future			8.50357		98.65586		8.45920	99.04950			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.56646		100.18082		8.52064	100.58146			0.00	0	2.00
R2032	On 07/05/2015	Bond Future			8.61345		97.72774		8.56597	98.13776			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.64637		99.54053		8.59750	99.95805			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.61836		101.19425		8.57394	101.62822			4,047,770.00	40	8,898.00
R2037	On 05/02/2015	Bond Future			8.67747		98.50128		8.63169	98.94276			3,940,051.20	40	5,098.00
R2037	On 07/05/2015	Bond Future			8.72453		100.17828		8.67719	100.62993			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.75993		97.77540		8.71127	98.23528			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.05868		106.42145		7.01922	106.56308		2.88	342,038,540.30	3,214	7,955.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.17	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.11998		104.03183		7.07725	104.17659		2.95	334,358,301.62	3,214	5,181.00
R204	On 07/05/2015	Bond Future			7.14063		105.80156		7.09363	105.95147		2.98	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.11603		103.72202		7.06504	103.87460		3.07	0.00	0	0.00

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 06/08/2015	Bond Future	8.41	Put	131.73000		0.13173		120.55000	0.12055	131.730	3.28	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 06/11/2014	Bond Future			8.70825		102.86577		8.66382	103.33744			13,578,281.64	132	2,870.00
R2044	On 05/02/2015	Bond Future			8.76563		100.07339		8.71987	100.55326			13,209,687.48	132	132.00
R2044	On 07/05/2015	Bond Future			8.81165		101.77716		8.76440	102.26782			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.84678		99.27869		8.79827	99.77828			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.69831		102.27743		8.65389	102.76265			186,247,200.03	1,821	24,705.00
R2048	On 05/02/2015	Bond Future			8.75680		103.85839		8.71105	104.35194			189,126,128.19	1,821	8,418.00
R2048	On 07/05/2015	Bond Future			8.79880		101.19152		8.75160	101.69616			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.82952		103.06790		8.78111	103.58180			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.30363		102.10178		7.25919	102.29057		3.77	2,238,989,933.62	21,929	32,876.00
R207	On 05/02/2015	Bond Future			7.36636		100.03900		7.31897	100.23164		3.88	2,193,755,231.00	21,929	26,435.00
R207	On 07/05/2015	Bond Future			7.40071		101.74139		7.34963	101.93989		3.94	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,893.41000		1.89341	2,038.03000	2.03803		1,893.410	4.00	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.40100		99.98221		7.34650	100.18430		4.10	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,528.76000		1.52876	1,646.10000	1.64610		1,528.760	4.09	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.47867		97.12164		7.43426	97.33924		4.66	4,443,412,151.64	45,751	13,058.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.11	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.54157		98.62291		7.49471	98.84475		4.75	4,512,096,755.41	45,751	45,755.00
R208	On 07/05/2015	Bond Future			7.57604		96.89900		7.52618	97.12713		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.58316		98.69581		7.53063	98.92803		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	253.65000		0.25365	233.46000	0.23346		253.650	5.40	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.53816		78.39395		8.49371	78.75348		10.67	88,428,375.60	1,128	26,556.00
R209	On 06/11/2014	Bond Future	8.50	Call	173.52000		0.17352	455.66000	0.45566		173.520	10.67	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,682.99000		1.68299	2,051.47000	2.05147		1,682.990	10.91	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,213.79000		3.21379	3,573.48000	3.57348		3,213.790	11.09	0.00	0	2,050.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Call	3,589.99000		3.58999	3,949.56000	3.94956	3,589.990		11.14	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,963.27000		3.96327	4,322.81000	4.32281	3,963.270		11.19	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.38	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.61	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.61	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.61	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		11.61	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.59365		79.60572	8.54791	79.97150			11.44	104,283,493.20	1,310	2,277.00
R209	On 07/05/2015	Bond Future			8.63505		77.81043	8.58785	78.18447			12.37	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.66407		79.25362	8.61566	79.63449			12.64	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	692.15000		0.69215	651.06000	0.65106	692.150		13.31	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.49992		173.49992	173.49953	173.49953				14,226,993.44	82	546.00
R210	On 05/02/2015	Bond Future			176.20332		176.20332	176.20450	176.20450				14,448,672.24	82	82.00
R210	On 07/05/2015	Bond Future			177.13282		177.13282	177.13847	177.13847				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.68337		132.68337	132.68654	132.68654				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.14483		133.14483	133.14923	133.14923				0.00	0	0.00
R211	On 07/05/2015	Bond Future			135.42525		135.42525	135.43312	135.43312				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.95476		137.95476	137.95512	137.95512				4,414,552.32	32	14,864.00
R212	On 05/02/2015	Bond Future			138.34160		138.34160	138.34327	138.34327				4,426,931.20	32	32.00
R212	On 07/05/2015	Bond Future			140.71104		140.71104	140.71629	140.71629				0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.38345		89.19943	8.34407	89.51637			9.19	8,295,546.99	93	26,757.00
R213	On 05/02/2015	Bond Future			8.44410		90.57826	8.40343	90.90093			9.82	8,423,778.18	93	1,993.00
R213	On 07/05/2015	Bond Future			8.48566		88.57217	8.44353	88.90262			10.59	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.51369		90.21423	8.47035	90.55071			10.79	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.63823		79.20028	8.59380	79.57700			11.21	2,376,008.40	30	5,717.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,517.49000		4.51749	4,894.21000	4.89421	4,517.490		11.90	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000		0.00000	0.00000	0.00000	0.000		12.20	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 05/02/2015	Bond Future	8.69514		80.42455		8.64942	80.80776		12.01	2,412,736.50	30	1,223.00
R214	On 07/05/2015	Bond Future	8.73563		78.49916		8.68850	78.89093		13.01	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.76482		79.95454		8.71650	80.35356		13.31	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	20,849.28000	20,849.28000		20,831.29000	20,831.29000				0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.93780	4.93780		4.95740	4.95740			6.07	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.91690	4.91690		4.94040	4.94040			6.45	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72770	1.72770		1.73030	1.73030			17.04	0.00	0	13.00
Total for Derivatives :											24,285,475,020.48	422,356	3 871 391.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.70471			100.68566			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.85000		101.31888		6.81500	101.31805			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.89568			100.87432			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.24500		104.83711		8.20500	104.96176			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.45768			100.43568			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.94500		103.18733		8.90000	103.38325			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.62171			101.59788			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.72229			101.69826			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.11000		101.09793		9.07000	101.20418			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.97000		101.32189		6.93500	101.31648			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.57366			100.59874			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.54500		103.90459		8.50000	103.98226			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000		276.12056		2.29000	276.87570			0.00	0	492,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		101.95528			101.93421			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.60234			101.58262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.05008			101.02869			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.09087			101.06865			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.11791			101.09514			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.58387			100.56341			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.31741			100.29688			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	99.99723			99.97591			0.00	0	500,000,000.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	92.41618		100.00000	92.18572			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	172.00637		2.03000	172.38001			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.58769		2.76000	164.55553			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	175.44553		2.17000	175.41405			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.97519		1.82000	184.94371			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.74125	78.59622		7.69625	78.68637			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.74125	78.59622		7.69625	78.68637			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.98984			100.96738			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	93.53000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.61058			100.59077			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.48510			100.46374			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	88.92000			88.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	7.02000	103.47941		6.99000	103.46356			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	88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.76387			100.74400			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14000	107.10891		7.10500	107.11814			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.45612			100.43319			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000	108.11005		2.67000	108.08924			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	159.43029		2.49000	159.40026			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	215.86367		2.35000	215.82388			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	85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.29500	92.60100		9.25000	92.82026			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.10714			102.08419			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	101.33500			100.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.78901		9.63000	108.77024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000	95.29000			95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.32500	112.36344		9.28000	112.67802			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.65000	91.48622		8.60500	91.67042			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.42000	111.64535		9.37500	111.95664			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.23458			101.21221			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.13021			100.10848			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.89500	107.10802		7.85000	107.22071			90,792,500,000.00	11,500,000	1,439,900,000.00
ABS11	On 09/04/2021	Spot Bond	8.65500	104.47067		8.61000	104.67016			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.80000	100.84344		6.76500	100.84182			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.69000	101.40216		8.64500	101.57175			1,029,765,000,000.00	118,500,000	652,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.52000	96.28986		9.47500	96.57046			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79000	103.28114		7.76000	103.29809			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000	279.97326		2.10000	280.74278			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000	131.03422		1.34000	131.01368			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06500	133.41353		2.06500	133.39000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00501	100.00000	0.00499				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.66579	100.00000	61.51640				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.30000		103.65046	11.26500	103.64741				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.16001		102.13083				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.16911	100.00000	6.15400				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.21324		102.18336				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.96855		102.92874				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.77074	100.00000	36.68068				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		102.10678		102.07830				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.15622	11.00000	66.13731				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.53327	100.00000	23.47564				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		101.08387		101.05930				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.18506		101.15822				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.03873		101.01518				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.06923		101.04499				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.08265		101.05811				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.26174		102.23779				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.26174		102.23779				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.27477		102.25068				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.27477		102.25068				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.24870		102.22488				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	92.36822			92.34956			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.10471			101.08440			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.91424			100.89136			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.05096			101.02713			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.08122			101.05672			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.09337			101.06859			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.06899			101.04476			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.01434			100.99134			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.09000	104.97717		9.04500	105.13823			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.22845			100.20424			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.88692			100.86335			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	86.27960			86.25954			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	170.36032			169.68161			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	170.38314			169.70280			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.03865			101.01510			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.03897			102.01687			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.44622			101.42285			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.03807			102.01600			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.82758			102.80390			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.74776			102.72466			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.00459			101.00459			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.60673			101.60673			0.00	4,230,000,000	2,820,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	102.36176			102.34083			0.00	28,000,000	14,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.04232			101.01869			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.17752			102.15572			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.92533			100.90432			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.90454			100.88399			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.94489			100.92345			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.02056			100.99742			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.97781			100.95563			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.92900			100.90791			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.94245			100.92105			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.30378		10.23000	101.27586			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.95572			100.93402			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.93511			100.91388			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	118.73223			117.82068			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.18500	105.97555		9.14500	106.09984			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.01683			100.99377			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.97488		1.75000	116.95520			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.12117			101.10112			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.94349			100.92207			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.99387			100.97190			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.02407			101.00141			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.96366			100.94237			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.01625			101.01625			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.12484			101.12484			0.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	102.72436			102.70346			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.95278			100.93173			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.09640			102.07501			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.01803			100.99551			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.99540			100.97282			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.04711			101.02336			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.06296			101.03886			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.39760			101.37777			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.64941			101.62941			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.06670			101.04253			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.06670			101.04253			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.12057			101.09571			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.99992			100.97780			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.12666			101.10113			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.14691			103.12433			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.12057			101.09571			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	95.27124			95.25240			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.08746			101.06281			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.07234			101.04858			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	122.94812			122.45789			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	124.72109			124.22355			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.93948			100.91873			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.93102			100.91045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	101.52085			101.50001			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.95399			100.93292			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.13964			98.13964			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.99387			100.97190			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.94069			100.91992			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.93948			100.91873			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.02769			101.00439			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.94486			101.92137			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.13551			100.03057			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.13333			100.02744			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	102.94075			102.92178			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	16.07963		100.00000	16.02887			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.56160			101.54101			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.71882			101.69611			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.82357			101.79946			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.35551			100.33338			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.38992			100.36576			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.43572			100.40887			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.34025			100.32016			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.68000	98.84319		7.63500	98.88284			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.43523			100.40951			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.50449			100.47468			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.50500	101.48260		8.46500	101.60289			60,385,500,000.00	7,100,000	2,816,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.42000	113.22043		9.37500	113.47327			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.24000	106.26336		7.21000	106.28152			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.03500	105.39311		8.99000	105.65512			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.87801		100.00000	11.85157			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.78000	106.10234		9.74000	106.39619			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	163.72324		2.74000	163.69128			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.33433			101.31290			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	101.09514			101.07663			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.14392			101.12428			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.89210			100.86977			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.20403			100.18131			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	101.04035			101.02135			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.98571			101.95691			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.91766			100.89827			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.96366			100.94237			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.11267			101.08473			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.41390			101.38919			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	101.27000			99.18500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond		0.00000	98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	101.27945			101.25711			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	95.13479			95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.60000	298.13767		2.60000	298.08074			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	92.67413			92.67413			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	103.05727			103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	98.89933			98.89933			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	101.58511			101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	90.21480			90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.52644			100.50889			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.48772			100.46544			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	22.98034		100.00000	22.83521			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.10528			101.08487			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.87896			100.85959			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.86685			100.84775			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.81244			100.79051			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.65500	104.67641		8.61500	104.78538			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.67368			100.65377			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.18251			101.16113			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.42142			100.44911			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.85309			101.83245			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.57331			101.55173			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.22500	105.54070		9.18000	105.72297			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.38000	104.79140		7.34500	104.80165			5,904,000,000,000.00	800,000,000	400,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	32.64638		100.00000	32.50281			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.84297			100.81812			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.49500	104.59046		8.45000	104.68310			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.98431	102.42652		10.97284	102.40477			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.02608	101.37780		11.02420	101.34852			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.05361	101.35165		11.05034	101.32304			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.11150			101.08082			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.08268	101.30799		11.07861	101.28007			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.69920	101.39326		11.66792	101.44309			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.13647			101.10512			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.13647			101.10512			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.13654			101.10519			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.23431	100.93657		11.22284	100.91445			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.18041	101.38705		11.17078	101.36338			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.02608	101.37780		11.02420	101.34852			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06336	101.55958		11.04918	101.54147			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.22691	101.19366		10.20933	101.18290			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.08159			101.05173			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.06473			101.03605			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.06473			101.03605			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.01435			100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.73687	100.75898		10.78864	100.66182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.27000	100.69839		11.22500	100.76977			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.03526			101.00739			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.19500	98.64593		11.15000	98.72509			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.01436			100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.98683			100.95956			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.92665		9.28000	100.90150			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.05000			101.02173			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.05500	100.99187		11.01500	101.06511			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.02051			100.99305			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.04509			101.01695			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.04509			101.01695			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89584			99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.00871			100.98158			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.06134			101.03204			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01434			100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.06134			101.03204			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.01068			100.98349			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.02675			100.99840			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.06143			101.03213			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.78186			100.76018			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.83692			100.81375			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.98431	102.71111		13.97284	102.68099			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15772	101.90397		15.13477	101.90426			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.02710	101.66660		14.01066	101.64769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.36292			101.32599			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.36292			101.32599			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.36292			101.32599			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.41154			101.37326			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.19216			101.15995			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		22.52057		100.00000	22.47784			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.44485		100.00000	20.39533			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.60711		100.00000	18.56204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.48587		100.00000	11.45805			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.48587		100.00000	11.45805			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.88697		100.00000	13.85333			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.03282		100.00000	12.00367			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.36835			100.34865			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.31250			100.29169			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.55347			100.53398			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.58593			100.56536			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.82869		100.00000	7.80953			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.82869		100.00000	7.80953			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.04000	181.01984		2.00000	181.26831			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.94000	157.30738		7.89500	158.12631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	7.94000	157.61639		7.89500	158.42809			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32500	98.77594		8.28000	99.11074			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.32368			101.30096			0.00	5,000,000,000	2,500,000,000.00
BEER02	On 28/03/2018	Spot Bond	7.65500	99.19886		7.61500	99.29492			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.28551			101.26511			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.33194			100.30991			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.33841			100.31597			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.35997			100.33618			0.00	0	500,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.38150			100.35636			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.44140			100.41251			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.80137		100.00000	21.74856			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	100.14546			100.12316			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.14827			100.12557			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.14920			100.12637			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.16043			100.13598			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.17537			100.14877			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.04903			101.02850			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.12676			101.10472			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.14795			101.12550			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04500	102.83808		8.00000	102.91176			0.00	0	26,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.21151			101.18782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	101.32431			101.29842			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.24709		100.00000	15.20975			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.24709		100.00000	15.20975			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.35789			101.33491			0.00	740,000,000	740,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.76177			100.74066			0.00	0	500,000,000.00
BID06	On 30/06/2019	Spot Bond		8.36500	104.95740		8.32500	105.08739			0.00	0	2,274,400,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	98.36523			98.34746			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	98.54644			98.54219			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	96.85639			96.84720			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.40688			101.38702			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.62751			101.60473			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.39800			101.37960			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.46723			101.44790			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.59305			101.57204			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	102.11665			102.08859			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.97050			102.92985			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	61.61205		100.00000	61.46115			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.24006			100.21472			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.24686			100.22086			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	97.57201			97.55348			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond		0.00000	99.57255			99.55546			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	97.09576			97.05651			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	93.34820			93.32909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC006	On 22/01/2015	Spot Bond	0.00000		98.67640			98.65921			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		98.57352			98.55633			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		98.48810			98.47091			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		27.04691		100.00000	26.98138			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.05007			101.02914			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.71267			101.68988			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.28500		99.92022		7.28500	99.94016			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.19500		108.88648		9.15000	108.94431			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.76573			105.74067			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.09500		101.95688		9.05000	101.99500			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.25500		99.07753		12.21500	99.16259			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.03690			100.05460			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.21500		104.11080		11.17500	104.21320			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.81193			101.78958			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.08500		105.19309		9.04000	105.26820			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.64189			100.60881			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.65500		100.07637		11.61500	100.18778			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.66719			100.69426			0.00	0	200,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.51983			101.49012			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00001			99.98070			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.97500		93.87000		9.93000	94.02521			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.79000		120.59035		9.74500	120.84492			3,916,000,000,000.00	400,000,000	200,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.07000		114.00975		9.57500	117.23708			14,098,000,000,000.00	1,400,000,000	700,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.95000		116.29915		8.90500	116.60113			7,160,000,000,000.00	800,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		101.85237			101.82055			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.39500		102.09200		11.35000	102.11778			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.79712			99.77182			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.80402			102.77676			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.85061			101.82376			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.90830			100.87990			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.14292			101.11698			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.34707			100.31890			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.65453			100.60955			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.60854			101.58225			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.91190			100.88669			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.94659			100.92042			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.98666			100.95940			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.89200			102.85320			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.86222			102.82382			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		103.01958			102.97910			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		99.82009			99.79675			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.03876			101.01520			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.81497			101.79455			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.49004		10.11000	103.46232			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.65576			100.63357			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.10731		2.76000	121.08371			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.03475			104.03475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	121.02139		3.14000	120.99651			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.50753		8.25000	101.48486			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.76500	123.09353		2.76500	123.06936			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.47479		2.40000	120.45233			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.44557			101.41288			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.49000	100.51228		8.46000	100.54223			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.36320			100.34176			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.37099			100.34790			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.54000	100.58143		8.51000	100.61145			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.54000	100.58143		8.51000	100.61145			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.59000	103.71273		8.56000	103.74540			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.06316			101.03906			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.16804			101.14158			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.49972			100.47945			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.49972			100.47945			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.84349			99.82303			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.07734			101.05292			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.52781			101.50447			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.62133			101.59670			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.85453		9.35000	101.82924			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.85453		9.35000	101.82924			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.52762			101.50396			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.53160			101.50789			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	62.50500	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
CLN248	On 14/03/2015	Spot Bond	0.00000	101.20783			101.18808			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.03047			101.01044			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.10204			101.08251			0.00	100,000,000	100,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.10581			101.08630			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.03047			101.01044			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.03047			101.01044			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.08050			101.06019			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.87458			101.85314			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.46312			101.44119			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.98318			101.96188			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.98318			101.96188			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.98318			101.96188			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.36044			101.33824			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.98500	103.44229		8.94500	103.56197			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.04789			101.02743			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.20347			101.17622			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.36843			101.34713			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.36262			101.34147			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.41663			101.39451			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.60699			101.58345			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.82637			101.79856			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.60193			101.58008			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.14012			103.11785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000	102.34213			102.32103			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.18354			101.16321			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.97446			100.95400			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.95157			100.93055			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.30981			100.28951			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.95330			101.92993			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.26209			101.23660			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.03088			101.00513			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.48247			103.45980			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.92190			100.89641			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.01979			100.99431			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.79957			100.77382			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.13269			101.10703			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.92202			100.89655			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.92202			100.89655			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.91223			100.88774			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	126.87061			126.87061			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.46606			102.44219			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	126.95430			126.95430			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	126.36819			126.36819			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	126.82706			126.82706			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	126.04475			126.04475			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	123.57426			123.57426			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	99.80760			99.78361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314		On 14/11/2022	Spot Bond	10.57500	94.29301	10.53000	94.49761			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.09500	95.75728	11.05000	95.96159			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.87272		100.84933			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.13502		101.10984			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.81197		99.78852			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.28254		100.26075			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.14283		100.11900			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.14292	8.80500	100.11909			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.99992		100.97780			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.28529		100.26329			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	119.80866		119.80866			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.04459		101.02146			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.06269		101.03915			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.13261		101.10749			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.08762		101.06297			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	99.32554		99.28926			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.50163		101.46768			0.00	80,000,000	40,000,000.00
CLN331		On 20/06/2017	Spot Bond	0.00000	78.72039		78.66497			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.18518		101.15834			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.87272		100.84933			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	109.57700		109.57700			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	109.57700		109.57700			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.20003		100.17777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond	0.00000	101.30938			101.28022			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.87766			100.85413			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.49252			101.45877			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.23369			101.20577			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.95329			100.93165			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.09887			101.07451			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.19813			100.17608			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	99.91909			99.89849			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.85295			100.83009			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.18979			100.16726			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.46989			101.44882			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.45290			101.42077			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	100.15087			100.12928			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.27558			100.25433			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.91286			100.89272			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.28624		10.55000	101.25748			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.75500	106.10105		9.71000	106.35502			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.98944			100.96786			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97350			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.89500	107.61285		11.85000	107.83993			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97240			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.92500	107.31344		11.88000	107.52782			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.35500	106.85315		10.31000	107.06573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97240			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.22922			100.20626			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.20484			101.17807			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.11213			101.08747			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.13261			101.10749			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.99992			100.97780			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.90927			100.88486			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.27500	104.07093		9.23000	104.26218			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	101.06807			101.03890			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.10248			101.07804			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.34379		10.55000	101.31502			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.74878		11.00000	98.71836			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.32337			100.30188			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	101.12057			101.09571			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.31303			100.29085			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.68500	103.48378		11.64000	103.71528			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	101.22648			101.19923			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.99992			100.97780			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	91.91049			91.88949			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	101.06631			101.04269			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97416			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		100.00000	29.61595		100.00000	29.47334			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.40308			100.38285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond		0.00000	100.27074			100.24986			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	87.37866			87.35111			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.28645			100.26435			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.21083		7.01000	40.20337			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	165.57214			166.04075			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		8.32500	142.13047		8.28000	142.35178			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.94000	157.30738		7.89500	158.12631			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.94000	157.61639		7.89500	158.42809			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	93.33732			93.31817			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	93.28035			93.26104			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.62151			100.59731			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.62151			100.59731			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.07533			101.05096			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.00702			100.98418			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.02049			100.99735			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.61373			100.59087			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.01803			100.99551			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.28254			100.26075			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.92859			100.90809			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.97575			100.95419			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.96971			100.94828			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.97575			100.95419			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.75590			101.72840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.52475			100.49969			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.01368		8.87000	105.02107			19,514,000,000,000.00	2,200,000,000	2,200,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.44500	105.45852		8.40000	105.57293			24,490,500,000.00	2,900,000	752,600,000.00
COJ05	On 05/06/2023	Spot Bond	9.91500	118.14303		9.87000	118.39049			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.18000	107.11216		8.14500	107.12539			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.48500	107.38046		9.44000	107.57336			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.53500	108.15031		9.49000	108.40968			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.88500	96.47806		9.84000	96.69870			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.67000	97.62102		10.62500	97.90335			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.67000	95.38801		10.62500	95.66054			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.49044			101.46651			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.51592			101.49048			0.00	0	4,900,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.40168			101.37857			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.36877			100.39645			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	101.50341			101.47998			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.93830			100.91651			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.38425			100.36678			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.25000	102.43648		11.20500	102.64688			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.83941		100.00000	12.80796			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.37989		100.00000	4.36606			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.95441		100.00000	12.91352			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.22883			100.20858			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.77000	98.39004		7.72500	98.48260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG52	On 21/11/2014	Spot Bond	0.00000	101.33086			101.31335			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	101.27916			101.26153			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	101.12497			101.10739			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	97.55733	100.00000	97.30590				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.22272			101.20135			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.62785			100.60433			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	102.85670			102.83803			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	102.16038			102.14143			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	101.77770			101.75859			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	97.69088			97.65866			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.30697			101.27788			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.45500			100.41985			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	101.46875			101.43596			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.13863			101.11338			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.03080			100.99936			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.47500	106.22896	8.43000	106.43358				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34000	117.29111	7.31000	117.31633				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.27500	107.23760	8.23000	107.40874			239,975,000,000.00	29,000,000	7,813,242,600.00	
DV23	On 27/02/2023	Spot Bond	8.93500	108.05660	8.89000	108.30192			44,675,000,000.00	5,000,000	1,642,662,800.00	
DV24	On 18/02/2024	Spot Bond	8.98500	106.45662	8.94000	106.71929			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.33000	108.17658	9.29000	108.47634			0.00	0	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	101.06806			101.04939			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.98394			100.96614			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.81222			100.79394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		100.70266			100.68443			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.96100			100.94226			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.62875			101.60891			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.94302			100.92338			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.74664			100.72594			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.76000		129.70050		7.71500	129.91246			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.86350			92.81466			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		136.57961		0.20000	136.56240			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000		122.95332		2.06000	122.93155			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.07000		111.52953		2.07000	111.50985			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000		111.27438		2.09000	111.25468			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000		103.73393		2.12000	103.71545			0.00	0	3,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.37500		108.02781		9.33000	108.20367			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.22500		108.69432		9.18000	108.88979			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000		102.07054		9.67500	102.32301			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.95500		96.10073		9.91500	96.25390			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.10500		103.23428		10.06500	103.40091			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.68307			101.66157			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		101.47350			101.45227			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.13067			101.10979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98273			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.43834			101.41987			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.48082			101.46245			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	61.22391	100.00000	61.03067				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	101.07222	100.00000	100.80197				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	84.45060	100.00000	84.26859				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.78166	3.00000	133.75456				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16000	105.53496	11.12500	105.52568				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.04746			103.02123			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	98.99461			98.96773			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.89482			100.87032			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.63500	97.85158	9.59500	97.93881				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.68969			100.66643			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.54949			101.52714			0.00	7,000,000	385,660,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	99.75434			101.86270			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	101.74465			101.72219			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	101.85391			101.83005			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.15881			102.02338			0.00	0	92,270,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.59103			101.57083			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.65649			101.63545			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.57794			101.55790			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.63249			101.61175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.59175			101.57125			0.00	0	500,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.56989			101.54966			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000	101.96043		7.07000	101.94096			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.59500	105.37028		7.55500	105.47208			75,950,000,000.00	10,000,000	6,057,743,100.00
ES23	On 25/01/2023	Spot Bond	8.29500	112.81535		8.25000	113.07232			0.00	0	6,553,291,300.00
ES26	On 02/04/2026	Spot Bond	8.65000	95.01449		8.59500	95.37205			43,642,710,000,000.00	5,045,400,000	4,367,490,000.00
ES33	On 15/09/2033	Spot Bond	9.39500	84.46105		9.35000	84.78443			360,768,000,000.00	38,400,000	33,845,080,000.00
ES42	On 25/04/2042	Spot Bond	9.49500	90.61488		9.45000	90.99409			0.00	0	22,691,500,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.69122			101.66870			0.00	0	300,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.74508			101.72187			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.56178			101.53798			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.41685			100.39471			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.88098			100.85892			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	101.22893			101.21138			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.08164			101.06233			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.56188			100.54251			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.36145		100.00000	10.33635			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.08389		100.00000	10.05946			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.09840			101.07691			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.61650			99.59198			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.22546			101.20150			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.31010			101.28449			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.05500	101.31253		9.01500	101.42183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	101.07797			101.05879			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.07790			101.05872			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.22245			100.19886			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	104.69564			104.67401			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.49483			101.47071			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.51960			101.49510			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.97500	104.39313		9.93000	104.57911			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.85500	108.22138		10.81500	108.32365			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.13623			101.11049			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.06500	133.41353		2.06500	133.39000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000	279.36063		2.13000	280.12785			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	111.00450		2.38000	110.98398			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	159.78931		2.47000	159.75930			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	219.27348		2.24000	219.23372			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41000	106.87878		7.37500	106.88718			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.79700	62.81396		7.80000	62.76344			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45400	39.73487		9.45400	39.70290			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.41759		9.69000	38.38612			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	78.24778		100.00000	78.09344			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.80733			101.77879			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.19737			101.17026			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.03880			101.01525			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.13885			101.11305			0.00	0	0.00

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	101.12057			101.09571			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	101.06872			101.04505			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.26462			101.23769			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	101.10248			101.07804			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	101.17115			101.14514			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	101.43883			101.40673			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.39692			101.36577			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	18.42118		100.09221	18.37603			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.00234			100.98016			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	111.17794			111.35442			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.33119			101.30106			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.73565			103.71470			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.11436			101.08911			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	101.12659			101.10107			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.03021			101.00685			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.04821			101.02501			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.36696			101.33650			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.03010			101.00730			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.62400		13.22500	58.60305			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.97212			100.95064			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.97334			100.95182			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.42887			101.39656			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.01682			100.99432			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.61500	99.25211		3.61500	99.23049			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.06027			101.03679			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.06027			101.03679			0.00	0	0.00

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	101.80262			101.77879			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.87272			100.84933			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.09208			99.06902			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.99992			100.97780			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.97695			100.95536			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97377			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.14105			101.11573			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	99.91464			101.82222			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97405			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.24530			100.22072			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.30697			101.27788			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.03855			101.01556			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.28714			101.25880			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.96608			100.94473			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.04821			101.02501			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.04821			101.02501			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.04909			101.02855			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.73885			100.71700			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.77869			100.75569			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.94161			100.92122			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.57977			100.55871			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.10610			101.08158			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.56197			100.54081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.92352			100.90312			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.53985			100.51868			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.54131			100.52009			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.44379			100.42029			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.40338			100.38191			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.44379			100.42029			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.40176			100.38037			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		99.99980			99.97861			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		97.85933		8.75000	99.97648			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		102.87314			102.85041			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.16547		100.00000	9.13654			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.37423		100.00000	8.34780			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.83162			100.80368			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.37960		100.00000	1.37245			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.80846			100.78450			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.54742		100.00000	20.39319			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.35193		100.00000	100.00000			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	100.00000		8.39241		100.00000	8.02271			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	100.00000		2.24326		100.00000	2.22642		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond	100.00000	8.97303		100.00000	8.90568				190,000,000,000,000.00	1,900,000,000	1,900,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.11798			101.09265				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.11192			101.08673				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.33355			101.30982				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.20444			100.18029				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40500	122.32805		3.40500	122.30209				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.13143			101.10579				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.14240			101.11652				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.45500	121.93526		3.45500	121.90922				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43500	122.09220		3.43500	122.06619				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000	127.36496		2.66000	127.34048				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000	134.56598		2.73000	134.53978				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.22907			100.20218				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.98990			100.96745				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.12415			101.09868				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.96732			101.94619				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.30446			101.27494				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.25820			101.22971				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.07596			101.05212				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.07475			101.05094				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.23630			102.20911				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.01373			100.99388				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.18243		100.00000	10.15749				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.65564		100.00000	24.59526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.06061		100.00000	58.87623			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.59081		100.00000	18.53214			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		150.75489		4.80000	150.71723			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.82194			100.79457			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.41279			101.39227			0.00	0	2,900,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.46834			101.44776			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.69940			102.67813			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.69210			100.67124			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.73845			99.71702			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.48797			100.46667			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		103.04390		2.08800	102.43020			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.40000		135.34338		2.40000	135.31829			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.32010			100.29880			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.39062		10.38000	100.36267			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.39062		10.38000	100.36267			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		100.16860			100.14447			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.54000		109.21423		2.54000	109.19359			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		209.82957		2.55000	209.78976			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.51000		109.79679		2.51000	109.77613			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.58957			100.57120			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		208.94248		2.58000	208.90268			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.20743			100.18146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond		2.47000	110.09700		2.47000	110.07639			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.60000	108.06026		2.60000	108.03967			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.74590			100.72794			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	49.22600			49.55400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00002			99.98327			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.70500	106.07611		2.70500	106.05559			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.70000	260.29275		2.70000	260.24232			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.75000	258.47102		2.75000	258.42059			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.40000	97.00455		2.40000	96.98658			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	269.19036		2.64000	269.91973			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	279.15679		2.14000	279.92324			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	264.94230		2.86000	265.65594			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53500	129.39962		2.53500	129.37517			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.21371			100.19090			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06500	129.33419		2.06500	129.31138			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.38210			100.35840			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.65080			100.62804			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.03976			100.01981			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.38000	109.29191		2.38000	109.27171			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.50519		104.97509	19.45530			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	23.71153		101.07593	23.65290			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.87156		100.44759	15.83253			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.06845		100.76967	22.01403			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.07000		117.55087		2.07000	117.53006			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	2.33000		111.51230		2.33000	111.49185			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.61555			98.61446			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000		111.20731		2.36000	111.18681			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.67818			101.65039			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		348.57375		2.34000	349.52577			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.92141			99.90135			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.54756			101.52234			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	6.58000		102.02086		6.54500	102.01522			0.00	0	271,480,000.00
FRX16	On 15/09/2016	Spot Bond	7.52000		101.95152		7.49000	101.98224			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.90500		102.69933		7.86000	102.79174			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.05500		107.86696		8.01500	107.96708			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.54000		106.12342		8.49500	106.28245			115,290,000,000.00	13,500,000	1,438,090,000.00
FRX20	On 01/10/2020	Spot Bond	8.80500		100.60151		8.76000	100.78150			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.37500		92.17200		9.33000	92.38972			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.52000		112.22388		9.48500	112.43154			0.00	0	700,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.76000		99.11478		9.71500	99.39841			0.00	0	800,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.11000		97.13569		10.07000	97.41525			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.09500		80.77758		10.05000	81.10627			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.85551			100.83607			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.88611			100.86598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.89833			100.87793			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.92884			100.90776			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.97770			100.95552			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	101.01432			100.99132			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	101.17288			101.14632			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	101.45271			101.43275			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	101.51653			101.49575			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	101.53148			101.51050			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	101.57405			101.55252			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	101.63795			101.61558			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	101.69119			101.66813			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	101.92538			101.89926			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.72443			100.70224			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.89298			100.87223			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	8.84500	102.03669		8.80000	102.10994			0.00	0	0.00
GOVEX1		On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30		On 06/11/2014	Spot Bond	0.00000	101.59748			101.58049			0.00	0	0.00
GPT31		On 05/02/2015	Spot Bond	100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.19350			100.17411			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.19747			100.17770			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.20516			100.18461			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond			0.00000		100.21469			100.19318			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond			0.00000		100.22790			100.20507			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond			100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond			0.00000		101.25312			101.23161			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond			0.00000		100.57915			100.56055			0.00	0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond			0.00000		100.45659			100.43466			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond			0.00000		102.22001			102.20017			0.00	0	70,000,000.00
GRT05	On 25/01/2015	Spot Bond			0.00000		100.36896			100.34912			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond			0.00000		101.18130			101.15989			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond			0.00000		101.69064			101.66703			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond			0.00000		100.88521			100.86368			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond			100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond			0.00000		101.37637			101.35514			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond			0.00000		100.77400			100.75534			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			0.00000		102.03283			102.01131			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond			0.00000		100.25348			100.22681			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			0.00000		100.64680			100.62623			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			0.00000		101.09853			101.07703			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond			0.00000		100.01199			100.03821			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond			0.00000		100.01271			100.03868			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond			0.00000		101.55448			101.53740			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond			0.00000		100.38666			100.36908			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.36238			100.33984			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.42116	97.60889			7.39170	97.63736			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		100.37843			100.35495			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.42135	104.41639			8.39197	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		100.39906			100.37436			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.87162	104.41639			8.84227	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.42424			100.39806			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		100.43410			100.41109			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.51304			100.48853			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.53071			100.50539			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.98339			101.96078			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.87500	104.20462			8.83000	104.27258			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.98500	110.56750			7.94000	110.75834			6,507,775,000,000.00	815,000,000	2,099,130,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000	283.26821			1.94000	284.05005			38,942,085,204,000.00	19,667,719,800	9,767,460,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	289.28792			1.95000	290.16343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.35500	101.49934		9.31000	101.87444			15,012,904,000,000.00	1,604,800,000	4,206,680,000.00
HWAY35	On 31/07/2035	Spot Bond		9.29500	102.02662		9.25000	102.41211			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	87.92271		100.00000	87.71084			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	22.96323		100.00000	22.90699			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	57.92753		100.00000	57.78719			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	27.68256		100.00000	27.61550			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	89.33496		100.00000	89.11970			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.72000	117.92212		1.72000	117.90243			211,697,256,000.00	123,079,800	08,744,232,700.00
I2038	On 31/01/2038	Spot Bond		1.78000	125.19383		1.78000	125.17272			67,566,306,220,000.00	37,958,599,000	10,496,730,300.00
I2046	On 31/03/2046	Spot Bond		1.84000	124.92648		1.86000	124.34610			48,478,112,000.00	26,346,800	49,166,331,900.00
I2050	On 31/12/2050	Spot Bond		1.88000	133.73320		1.90000	133.05526			3,711,422,537,120.00	1,974,160,924	26,191,488,400.00
IBC01	On 16/03/2015	Spot Bond		0.00000	96.45000			96.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.30000	102.58974		7.26500	102.58191			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.64216			101.62253			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.55281			101.53332			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.09000	103.13691		8.06000	103.15276			23,585,899,892,000.00	2,915,438,800	0.00
IBL22	On 15/03/2018	Spot Bond		7.74500	107.94098		7.70000	108.05469			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.91000	102.36593		7.88000	102.39369			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.01142			100.03778			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.50000	130.58249		1.50000	130.56146			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13500	132.80681		2.13500	132.78314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000	100.91101			100.89148			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.38800			101.75127			0.00	1,400,000,000	700,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.86500	103.47235		7.82000	103.58499			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.37999			101.36075			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.09482			102.07448			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.93309			99.91343			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.48500	101.34280		8.44500	101.45540			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95000	95.29060		8.90500	95.44400			55,490,000,000.00	6,200,000	8,385,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.88535			101.21652			0.00	1,400,000,000	700,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.94500	98.90571		7.90000	99.01528			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.00000	102.78962		8.95500	102.96434			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.11463			100.01293			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.11790			100.01570			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.87902		7.90000	100.85778			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.26500	101.64991		8.22500	101.75372			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.12986			100.02580			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	99.87464			99.85598			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.51500	104.00966		7.47000	104.08259			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.22500	105.49840		8.18500	105.62055			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.38500	107.54056		9.34000	107.79892			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.74665			100.72593			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.25109			100.23032			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.15676			100.13569			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.16008			100.13860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond		0.00000	100.16325			100.14137			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00591		100.00000	0.00590			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.37964			100.35920			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.30099			100.27962			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.62500	99.03056		8.58000	99.21256			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.24786		5.00000	100.23443			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.24786		5.00000	100.23443			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.32384		5.00000	101.31024			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.24452		5.00000	100.23091			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.58154		4.00000	100.57053			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.21785		4.00000	100.20695			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	33.36044		100.00000	33.25627			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	33.11534		100.00000	33.01195			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	33.11534		100.00000	33.01195			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	105.48732		9.20000	105.46126			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.87976			100.85608			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.87976			100.85608			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	101.88701			101.86275			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.30649		100.00000	8.28614			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	99.93090			99.91364			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond		0.00000	100.79129			100.77330			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond		100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.84000	101.28557		8.81000	101.27227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	99.45451			99.47375			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	10.48012		100.00000	10.45473			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	59.06061		100.00000	58.87623			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	9.25595		100.00000	9.21524			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond		100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond		100.00000	98.64865		100.00000	99.88923			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond		100.00000	96.55106		100.00000	96.30027			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond		100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond		6.25000	99.96577		6.25000	99.98288			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond		6.25000	99.86320		6.25000	99.81200			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond		6.25000	99.74381		6.25000	99.69273			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond		6.25000	99.62470		6.25000	99.57374			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond		6.35000	99.37760		6.35000	99.32608			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond		6.40000	98.77038		6.40000	98.71909			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond		6.45000	98.64038		6.45000	98.58883			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond		6.45000	98.52017		6.45000	98.46874			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond		6.45000	98.40025		6.45000	98.34895			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond		6.45000	98.28063		6.45000	98.22945			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.96186			100.93527			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.98431	102.02038		10.97284	101.99871			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.98431	101.12186		10.97284	101.10039			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.08710			101.06245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135		On 10/12/2014	Spot Bond	0.00000	101.66663			101.63698			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.06675			101.04257			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.59927		6.50000	100.58160			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.09043			101.06626			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.44484			95.45246			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.06391			101.04352			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.45764			100.43849			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.04821			101.02501			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.04180			100.02090			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.81838			100.80036			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.81357			100.79597			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.05358			100.03572			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	99.92745			99.90933			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	101.46082			101.44173			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	101.44442			101.42554			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	95.70714			95.69065			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	102.92932			102.91123			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	102.37419			102.35647			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.38989			100.37211			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.92630			100.90740			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.01068			100.98349			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	101.26212			101.24036			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	103.51534			103.49603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR05	On 07/11/2014	Spot Bond	0.00000	99.98271			99.96542			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	99.83842			99.81101			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.66411			100.64338			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.50454			100.48237			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.51102			100.48858			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.60000	101.00064		8.57000	101.04222			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.75399			100.73241			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.77159			100.74951			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.78334			100.76094			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.45046			100.42880			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.47313			100.45043			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	101.75336			101.73666			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.17500	105.26419		9.13000	105.45788			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.07086			101.04840			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.43500	104.42589		8.39000	104.51812			100,376,500,000.00	11,900,000	2,040,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.64770			100.62580			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.58125			100.55854			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.95189			101.92961			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.85422			101.82532			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.10582			101.08076			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.48000	105.15958		8.44500	105.15704			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.73280			102.70984			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.44409			101.41931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.22500	126.32215	3.22500	126.29594			0.00	0	0.00		
IV019	On 31/03/2028	Spot Bond	3.65000	140.11830	3.65000	140.08748			0.00	0	0.00		
IV022	On 02/04/2022	Spot Bond	0.00000	100.83328		100.80870			0.00	0	0.00		
IV023	On 11/07/2022	Spot Bond	0.00000	100.56667		100.54194			0.00	0	0.00		
IV024	On 27/07/2022	Spot Bond	0.00000	100.47920		100.45398			0.00	0	0.00		
IV025	On 12/09/2019	Spot Bond	0.00000	101.30999		101.28581			0.00	0	0.00		
IV026	On 27/09/2024	Spot Bond	0.00000	100.90555		100.88118			0.00	0	0.00		
IV030	On 31/01/2025	Spot Bond	3.72000	98.31953	3.72000	98.29784			0.00	0	0.00		
IV030A	On 31/01/2025	Spot Bond	3.72000	104.65330	3.72000	104.63021			0.00	0	0.00		
IV031	On 11/03/2025	Spot Bond	0.00000	101.40194		101.37654			0.00	0	0.00		
IV032	On 14/08/2023	Spot Bond	0.00000	99.81242		99.78809			0.00	0	0.00		
IV08	On 30/04/2018	Spot Bond	10.10500	110.66298	10.06500	110.75562			0.00	0	0.00		
IV09	On 30/04/2018	Spot Bond	0.00000	100.33317		100.22465			0.00	0	0.00		
IV19A	On 31/03/2028	Spot Bond	3.75000	138.58466	3.75000	138.55383			0.00	0	0.00		
IV445U	On 06/11/2014	Spot Bond	100.00000	100.00000	100.00000	99.72677			0.00	0	0.00		
IV446U	On 13/11/2014	Spot Bond	100.00000	99.62072	100.00000	99.35364			0.00	0	0.00		
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.43596		101.41777			0.00	0	0.00		
IVA446	On 13/11/2014	Spot Bond	6.25000	99.82906	6.25000	99.77789			0.00	0	0.00		
IVA449	On 04/12/2014	Spot Bond	6.35000	99.46358	6.35000	99.41197			0.00	0	0.00		
IVA450	On 11/12/2014	Spot Bond	6.35000	99.34325	6.35000	99.29176			0.00	0	0.00		
IVA502	On 08/01/2015	Spot Bond	6.40000	98.85598	6.40000	98.80460			0.00	0	0.00		
IVA503	On 15/01/2015	Spot Bond	6.45000	98.72643	6.45000	98.67478			0.00	0	0.00		
IVA504	On 22/01/2015	Spot Bond	6.45000	98.60601	6.45000	98.55449			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA505	On 22/01/2015	Spot Bond	6.45000		98.48588		6.45000	98.43449			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.36605		6.45000	98.31478			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.24650		6.45000	98.19536			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.87502			99.85358			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.80386			100.78350			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.52861			100.50803			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.61838			100.59744			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.51024			101.48954			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.70027			101.67549			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.37471			101.35202			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.50497			100.48282			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.50822			100.48593			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.51470			100.49214			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.48551			100.46417			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.36008			100.33768			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.16763			100.14521			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.02845			101.00660			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.78979			101.66418			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.38289			101.36064			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.36913			101.34708			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.73324			100.71062			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.52424			100.50444			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.26335			100.24164			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.15042			100.13016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000		100.95678			100.93643			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.79682			100.77476			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.81685			100.79424			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.81684			100.79424			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.82500		104.58454		8.78500	104.71299			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.12282		100.00000	13.07348			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.22945		100.00000	10.18447			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.39000			100.36921			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.04500		104.15275		9.00000	104.35318			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.17069			100.14787			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		99.84796			99.82804			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.02780			101.00768			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		101.82326			101.80590			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.25277			100.23187			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.45306			101.43227			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.28000		100.38660		7.24500	100.39934			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.89626		100.00000	99.62987			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.15182			100.12864			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		83.88621		100.00000	83.69685			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.19910			100.17613			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.49657		100.00000	39.40089			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.87469			100.85159			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		95.77525		100.00000	95.52840			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		82.55686		100.00000	82.37340			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		86.96592		100.00000	86.77267			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		81.55845		100.00000	81.37959			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.25216		100.00000	91.02795			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.13392			101.11174			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.17490			101.15192			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.31691			101.29456			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.07671		100.00000	100.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.56838			101.54450			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.02718			100.04823			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.32000		140.87331		8.27500	141.29458			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.07898			101.05918			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.95090			100.93003			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.04428			101.01900			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.36480			101.34449			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.92279			100.90166			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.15304			100.12968			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.12477			100.02151			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52500		99.68174		8.48000	99.76693			157,712,500,000.00	18,500,000	2,445,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.59500		97.93205		8.55000	98.03792			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.13000		102.22102		9.08500	102.39533			83,996,000,000.00	9,200,000	587,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.59240			101.56129			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80000		105.16582		9.76500	105.17445			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000		101.73319			101.69933			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.61460			101.59357			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.71667			101.69429			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.83876			101.81476			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		99.64165			99.62459			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		99.44231			99.42488			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000		98.89368			98.87640			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.48889			100.47134			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		98.42722			98.40994			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		91.25000	100.00000		91.02244			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		97.85523	100.00000		97.59358			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.17924			101.16627			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.18791			101.17481			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		91.02244	100.00000		90.79602			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.02051			100.99305			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.54536			100.52514			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.13453			101.11490			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.65395			101.63352			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.99120			100.97129			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.35579			101.33630			0.00	0	50,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.91761			99.90063			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.90167			99.88336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond	0.00000		100.40011			100.38075			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.49820			100.47768			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.98160			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		99.98228			99.96451			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		99.98188			99.96368			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		98.13333		100.00000	97.87234			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		36.59085		100.00000	36.50123			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		88.78049		100.00000	88.56448			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.16828		100.00000	17.09278			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.24005		100.00000	20.08813			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.37165		100.00000	20.21874			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.48500		102.51260		8.44500	102.63676			3,596,791,500,000.00	423,900,000	543,400,000.00
MBSA02	On 15/04/2019	Spot Bond	8.50500		101.98220		8.46500	102.10580			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.17619			101.15318			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.09849			101.07699			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.47212			100.45130			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.62767			100.60730			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.44289			102.42135			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.55694			102.53442			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68000		102.33360		7.63500	102.39207			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.47500		106.10783		8.43500	106.22462			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.30000		107.00131		9.25500	107.21238			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.30500		103.92488		6.27500	103.91044			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.89220			100.87193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.92275			100.90180			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000		105.00347		9.25500	105.15578			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45000		102.06087		7.41500	102.06914			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.47586			101.45071			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.60500		104.21246		8.56000	104.29060			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.05150			101.03008			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.17500		105.58612		9.13000	105.77940			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.43518		100.00000	15.39738			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.71861			101.69572			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.30500		104.08459		8.26000	104.16402			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40000		104.21628		7.36500	104.21911			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.29500		107.50593		8.25000	107.59173			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.09482		100.89771	6.07993			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.17624		100.61875	6.16120			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		99.84901			99.82922			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		99.84777			99.82785			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		99.83508			99.81355			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		99.82008			99.79668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.72369	100.00000	0.72194					0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.72369	100.00000	0.72194					0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.75000	101.04640	8.70500	101.27467					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.86109	7.59000	100.84067					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.82000	104.37831	8.77500	104.56263					0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.62500	104.86512	8.58000	105.06308					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.54368		101.52306					0.00	5,900,000,000	5,900,000,000.00
NBK13A	On 19/03/2024	Spot Bond	9.08500	105.28002	9.04000	105.54210					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.71801		102.69752					0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.98500	104.82351	8.94000	105.02221					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.58701		101.56464					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.78672		102.76437					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.43083		100.41086					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.46780		101.44532					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.85545		100.83628					0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.80325		100.78310					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.85466		100.83450					0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00000	104.39867	6.96500	104.40830					23,100,000,000.00	3,300,000	672,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.31202		102.29205					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.30500	113.89184	8.26500	114.03506					87,202,500,000.00	10,500,000	1,449,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.49500	36.95238	10.45000	37.09274					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.20000	101.55464	7.16500	101.55080					0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.58745		100.56594					0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.38510		100.36121					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond		7.70000	103.25378		7.67000	103.27148			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.90263			100.88166			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.98983			101.96793			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	101.50953			101.48987			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.66958			100.64620			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.49108			100.46757			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.44667			101.42287			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	92.81171			92.79323			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.35336			101.33144			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	100.21309			100.19045			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.17082			100.14800			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	89.14668			89.12757			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.83859			100.81994			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	99.77275			99.75066			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.96243			100.94059			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.91357			100.89282			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.38167			101.35974			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.88361			100.86354			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.87049			100.85130			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.86989			100.85071			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.11955			100.01577			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.99992			100.97780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond		9.66500	107.34755		9.62000	107.60471			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.99387			100.97190			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.70000	106.22928		9.65500	106.49347			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.99992			100.97780			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.90076			100.88089			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.94044			100.92056			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.00958			100.98724			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.02165			100.99904			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.99000	103.51911		7.95500	103.52596			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.24282			100.21721			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	103.44520			103.41941			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.68500	105.66608		9.64500	105.89079			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	102.59014			102.56729			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.54697			100.52307			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.56093			100.54181			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.69500	117.49595		11.65000	117.61107			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	110.17390			110.15088			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	102.06343			102.03791			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.19000	170.02816		2.15000	170.13322			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	137.85068		2.60000	137.82440			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.35000	107.11648		8.30500	107.29996			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	101.07027			101.05122			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.98000	108.45017		8.93500	108.62656			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.54467			101.52197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.61094			101.58986			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.46167			101.44007			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.51360			101.49130			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.48246			101.46058			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.18000	110.04934		9.13500	110.27768			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.51365			101.49136			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.54473			101.52202			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.52397			101.50154			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.38000	108.46709		9.33500	108.64020			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.58631			101.56305			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.56548			101.54250			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.57586			101.55274			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.95945			101.93119			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.83301			101.80645			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.60699			101.58345			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.16500	119.20272		8.12500	119.32461			8,165,000,000,000.00	1,000,000,000	690,840,000.00
NRA022	On 31/10/2022	Spot Bond	9.02500	118.27137		8.98000	118.52465			7,220,000,000,000.00	800,000,000	434,610,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	175.38737		2.04500	175.85143			35,028,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.76000	124.13938		9.71500	124.49503			7,808,000,000,000.00	800,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.83625			102.81347			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.67397			100.65366			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.99585			100.97394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		101.23143			101.20747			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.48938			101.46500			0.00	0	400,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.69725			101.66918			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.11823			102.08746			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.51757	100.00000	18.47272				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		56.67059	100.00000	56.53329				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.29000		101.74497	7.25500	101.75774				0.00	0	8,260,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.27895	100.00000	21.22740				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		87.62088	100.00000	87.41712				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.90375			99.88476			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.26360			100.24473			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.25143			101.23245			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.14724			101.12755			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	100.00000		71.92848	100.00000	100.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.96691			100.94614			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.96095			100.93932			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.32526			100.22243			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.27500		106.15047	9.23000	106.34734				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.19619			100.17514			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.20154			100.17996			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.20395			100.18213			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.20931			100.18694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.23229			100.20761			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.23763			100.21241			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.13497			100.02884			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		42.96968	7.69500	43.16836				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.30000		107.83006	6.26500	107.84190			2,058,840,000,000,000.00	26,800,000,000	99,939,999,900.00	
R158P	On 15/09/2015	Spot Bond	6.49000		94.67742	6.46000	94.68435				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.59000		113.80754	6.56000	113.84299			2,904,872,000,000,000.00	40,800,000,000	69,044,666,600.00	
R159P	On 15/09/2016	Spot Bond	6.42000		88.93139	6.39000	88.96393				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.92000		123.81133	7.87500	124.17896			9,322,996,473,648,000.00	77,146,019,400	78,256,950,500.00	
R187P	On 21/12/2026	Spot Bond	7.66000		40.20108	7.61500	40.40462				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		37.66899	7.53500	37.87630				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		289.57346	1.64000	290.37895			1,129,956,912,000.00	672,593,400	21,947,569,400.00	
R201	On 21/12/2014	Spot Bond	5.73000		103.64283	5.70000	103.63057			57,300,000,000.00	10,000,000	6,570,694,300.00	
R202	On 07/12/2033	Spot Bond	1.75000		235.28828	1.75000	235.24874			22,121,897,350,000.00	12,641,084,200	165,116,118,800.00	
R2023	On 28/02/2023	Spot Bond	7.68500		101.81138	7.64000	102.06426			1,348,862,321,519,500.00	75,518,844,700	70,274,157,300.00	
R203	On 15/09/2017	Spot Bond	6.74500		105.02260	6.70000	105.12154			3,451,126,146,636,000.00	11,656,952,800	80,275,500,000.00	
R2030	On 31/01/2030	Spot Bond	8.34500		99.16575	8.30500	99.47888			628,826,626,500,000.00	75,353,700,000	55,800,013,700.00	
R2032	On 31/03/2032	Spot Bond	8.50000		98.57466	8.45500	98.95171			519,383,150,000,000.00	61,103,900,000	09,196,584,100.00	
R2037	On 31/01/2037	Spot Bond	8.61500		101.11103	8.57000	101.52785			243,459,900,000,000.00	28,260,000,000	98,448,720,000.00	
R204	On 21/12/2018	Spot Bond	7.05500		106.33388	7.01500	106.45784			3,374,466,118,983,000.00	78,308,450,600	79,125,288,300.00	
R2044	On 31/01/2044	Spot Bond	8.70500		102.78108	8.66000	103.23537			800,654,976,358,000.00	91,976,447,600	90,384,770,000.00	
R2048	On 28/02/2048	Spot Bond	8.69500		102.19323	8.65000	102.66114			1,465,514,514,689,000.00	68,546,810,200	11,773,539,900.00	
R207	On 15/01/2020	Spot Bond	7.30000		102.01775	7.25500	102.18958			4,615,405,560,100,000.00	32,247,337,000	97,756,933,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.47500	97.04173		7.43000	97.24314			880,035,628,030,000.00	17,730,518,800	79,565,040,000.00
R209	On 31/03/2036	Spot Bond	8.53500	78.32945		8.49000	78.67570			2,544,226,710,670,500.00	98,093,346,300	72,216,316,100.00
R210	On 31/03/2028	Spot Bond	1.75000	173.35595		1.75000	173.32677			28,294,924,700,000.00	16,168,528,400	38,933,566,100.00
R211	On 31/01/2017	Spot Bond	0.80000	132.57326		0.80000	132.55442			2,833,896,480,000.00	3,542,370,600	82,694,250,800.00
R212	On 31/01/2022	Spot Bond	1.56500	137.84027		1.56500	137.81781			969,457,091,000.00	619,461,400	25,456,585,300.00
R213	On 28/02/2031	Spot Bond	8.38000	89.12602		8.34000	89.42802			5,190,506,210,296,000.00	19,392,149,200	80,465,709,000.00
R214	On 28/02/2041	Spot Bond	8.63500	79.13511		8.59000	79.49845			2,167,423,152,884,000.00	51,004,418,400	92,388,552,200.00
R227C	On 15/03/2015	Spot Bond	6.65000	97.70370		6.62000	97.69650			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.49000	94.67742		6.46000	94.68435			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.41000	91.79815		6.38000	91.81842			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.42000	88.93139		6.39000	88.96393			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.73500	99.29791		5.70500	99.28615			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.56000	96.05880		6.53000	96.05932			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.43000	93.13973		6.40000	93.15410			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.41000	90.26695		6.38000	90.29405			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.47000	87.35587		6.44000	87.39464			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.72000	84.08300		6.67500	84.16398			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.77000	81.22686		6.72500	81.32266			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.06000	77.77351		7.02000	77.86778			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.04000	75.18157		7.00000	75.28730			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.02000	72.69006		6.98000	72.80640			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.01000	70.25993		6.97000	70.38600			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.26000	66.96558		7.21500	67.11630			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.24000	64.69628		7.19500	64.85604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.39500	61.82083		7.35000	61.98656			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.36500	59.73950		7.32000	59.91272			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.33500	57.74496		7.29000	57.92504			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.30500	55.83319		7.26000	56.01954			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.26500	54.04530		7.22000	54.23755			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.22500	52.33490		7.18000	52.53257			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.86000	47.62179		7.81500	47.81064			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.82000	45.99992		7.77500	46.19241			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.78000	44.45041		7.73500	44.64618			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.74000	42.96968		7.69500	43.16836			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.70000	41.55431		7.65500	41.75558			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.66000	40.20108		7.61500	40.40462			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.62000	38.90693		7.57500	39.11248			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.58000	37.66899		7.53500	37.87630			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.58995			100.56192			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.77081			101.74378			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.63767			100.60996			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.50291			100.47644			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		19.85569		100.00000	19.80759			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.86510		100.00000	8.84362			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		24.20114		100.00000	24.14186			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		29.62963		100.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.04760			101.02792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.19654			101.17485			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.58447			101.56450			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.79411			100.77476			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	101.39068			101.37330			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.95801			101.93708			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.54378			100.52388			0.00	300,000,000	300,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.01960			99.99985			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.22270			101.20133			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.33405			100.31188			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.45871			101.43411			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.28357			101.26153			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.63898			100.62007			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.35726			100.33497			0.00	500,000,000	1,000,000,000.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.31684			102.28474			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	83.46919			83.42036			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	80.86991			80.82953			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	84.25335			84.19574			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	88.52874			88.47794			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.16734			101.13602			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	81.82277			81.77244			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	91.65138			91.59921			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.25175		12.35000	105.21748			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.10224		100.00000	13.07050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond		0.00000	100.36638			100.34218			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.23972			101.21548			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.88228			101.85712			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.97780			100.95569			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.14669	100.00000		4.13653			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.55439	100.00000		22.49975			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.24835	100.00000		33.16781			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.29751	100.00000		12.28245			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.55288	100.00000		26.48857			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	99.49774			107.74493			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	76.96680			76.90185			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.77500	106.22573	8.73000		106.42731			38,610,000,000.00	4,400,000	773,800,000.00
RW23	On 10/12/2023	Spot Bond		8.93500	107.38453	8.89000		107.64209			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.61000	108.99999	9.57000		109.28890			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	96.59870			96.69911			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.79000	110.50908	7.76000		110.54410			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	101.67119			101.64586			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.79500	106.44055	8.75000		106.53621			0.00	0	60,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.31731			101.29504			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	102.48851			102.46678			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.15873			100.13455			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.29977			100.27523			0.00	0	944,180,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.29479			100.27065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	6.95000	105.75600		6.91500	105.75529			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.55500	100.16002		8.51500	100.25350			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.76000	106.58166		7.72500	106.58899			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.41248		7.96000	106.38953			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55000	106.75977		7.51500	106.76774			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14500	101.43113		8.10000	101.52187			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69500	106.63674		7.66000	106.64426			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95000	106.42092		7.92000	106.42344			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.07721			101.05613			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.73688			100.71415			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79500	103.88884		7.75000	103.98312			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.82545			100.80501			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.95296			100.93132			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.88086			104.86280			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.24500	108.31859		8.58000	111.69919			19,691,850,000,000.00	2,130,000,000	710,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.82000	101.32659		9.77500	101.61065			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.76317			99.74023			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.76273			101.74216			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.74080			101.71795			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.92207			103.90088			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.63500	104.86165		8.59500	104.98649			240,916,500,000.00	27,900,000	1,484,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.36508		100.00000	15.33126			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.22500	107.68439		9.18000	107.94561			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.43632			100.41601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond		8.73500	103.30804		8.69000	103.45154			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.83000	92.55848		9.78500	92.81799			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	101.09332			101.07312			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.57000	105.46657		9.52500	105.76948			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.96331			100.94283			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.98937			100.96834			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.72000	103.69298		9.67500	103.95250			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.17500	96.84121		9.13000	101.33157			60,555,000,000.00	6,600,000	5,700,000.00
SBS9	On 07/07/2016	Spot Bond		7.59000	109.66005		7.56000	109.68605			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	278.54632		2.17000	279.31051			0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.44500	130.73756		1.44500	130.71669			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	105.90019			105.90019			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.52385			100.50436			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	15.24709		100.00000	15.20975			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		2.07000	128.98894		2.07000	128.96618			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.59927		6.50000	100.58160			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	102.46011			102.43808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	100.82836			100.80604			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.35052			102.32822			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.77500	103.03065		8.73000	103.11091			26,325,000,000.00	3,000,000	262,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.07481			102.05234			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.83888			100.81707			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.95157			100.93055			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.87384			100.85398			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.17553			101.15383			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	65.25353		100.00000	65.04980			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	101.07039			101.04858			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.01960		100.00000	22.96323			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	34.38449		100.00000	34.27595			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.32679		100.00000	25.24772			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.08500	104.16522		9.04000	104.25252			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.38130			100.35879			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.75924			100.73457			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.84000	105.07995		7.81000	105.10793			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.65500	102.08174		8.61500	102.18513			0.00	0	50,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.09500	101.55671		8.05000	101.64773			0.00	0	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.58563			101.56341			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.78250			101.76146			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	102.09316			102.07137			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	101.05110			101.03089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA6		On 21/08/2024	Spot Bond	0.00000	101.07942			101.05865			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.12990			100.02451			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.84500	106.12876		7.80000	106.17602			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.45817			100.43681			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.73679			100.71600			0.00	0	230,000,000.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.43862			100.41653			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.02500	96.37711		8.98000	96.53943			166,962,500,000.00	18,500,000	125,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.47362			101.44941			0.00	75,000,000	25,000,000.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.94210			100.91854			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.21986			100.19655			0.00	75,000,000	25,000,000.00
SSN004		On 31/03/2021	Spot Bond	9.08300	89.53837		9.03800	89.71660			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.57500	91.82891		8.53000	92.01417			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.97500	103.48510		6.94500	103.46938			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.56000	96.82944		8.51500	96.98702			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.08934			101.06669			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.92500	101.98514		7.88000	102.07713			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.47000	110.09700		2.47000	110.07639			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.00500	102.98452		7.96500	103.10084			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.97040			101.94262			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.52000	110.89667		9.47500	111.20454			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.29307			101.27208			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.73000	79.17363		9.69000	79.42367			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.34431			100.32150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN025	On 04/03/2019	Spot Bond	0.00000	101.00237			100.98016			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.42111			100.40098			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.94750			100.92434			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.47022			100.44774			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	98.40162			98.38346			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	99.79373			99.77654			0.00	4,800,000,000	2,400,000,000.00
SY1150	On 18/11/2014	Spot Bond	0.00000	102.01152			101.96682			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	99.69069			99.67351			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	102.07335			102.02278			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	99.56955			99.55233			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	99.42757			99.41022			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	99.42087			99.40384			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000	99.93106			99.91382			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000	99.93095			99.91368			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000	99.49798			99.49663			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000	99.81043			99.79320			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	99.79277			99.77550			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	99.79288			99.77562			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	99.68975			99.67251			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	99.62132			99.60411			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1187	On 01/12/2014	Spot Bond	0.00000		99.56927			99.55204			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	100.00000		91.93955		100.00000	91.70854			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.76000		106.17667		6.72500	106.18865			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.53000		104.19253		8.48500	104.49164			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		44.19719		100.00000	44.09012			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.32567			100.30530			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00700			100.03490			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.30008			101.27899			0.00	0	6,040,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.38027			101.36233			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.86168			100.84210			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.90448			100.88393			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		99.73712			99.71959			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		99.52135			99.50426			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.17179			100.15128			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.84000		103.73023		7.81000	103.75670			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.34069			100.32059			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.34973			100.32909			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.34375		7.83000	102.32240			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.33572			100.31591			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.34702			100.32654			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.36384			102.34151			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.33572			100.31591			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.34702			100.32654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.14458		7.16000	102.12506			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.36913			100.34735			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.36733			100.34565			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.41054			100.38630			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.40470			100.38081			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.57998			100.54568			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.56005			100.52693			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.33526			100.31548			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.34973			100.32909			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.56324		8.73000	102.53943			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.33392			100.31420			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.34702			100.32654			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.52500	101.39416		8.48500	101.49544			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.33902			100.31786			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.35511			100.33300			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.37004			100.34819			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.36507			100.34353			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.37164			100.34856			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.40964			100.38546			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.40785			100.38376			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	94.33319			94.31230			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.54896			100.51650			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.55073			100.51817			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.55418			100.52035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.83485			100.81453			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.86275			100.84175			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.90000	102.23711		8.85500	102.38325			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.93529			100.91249			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.02452			100.99949			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.38638			101.35233			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.35556			100.33343			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.04451		101.06155	6.02974			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	100.49797			100.47944			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.37454			100.35244			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.39256			100.36938			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.58175			100.54734			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.67460			100.65377			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.34867			100.32695			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.35327			100.33127			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.34867			100.32695			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.35327			100.33127			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.35556			100.33343			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.34591			100.32435			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.35327			100.33127			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.37853			100.35505			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.37853			100.35505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.37853			100.35505			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.41523			100.38958			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.42439			100.39821			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.41293			100.38743			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.59566			100.55938			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.60703			100.57009			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.60248			100.56581			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.43000	102.32565		7.39500	102.32212			637,494,000,000.00	85,800,000	2,285,000,000.00
TL20	On 22/02/2020	Spot Bond	9.30000	90.81105		9.25500	90.95508			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64500	104.06137		7.60000	104.16287			147,548,500,000.00	19,300,000	27,586,600,000.00
TN20	On 17/09/2020	Spot Bond	9.15500	107.42520		9.11000	107.60733			1,971,987,000,000.00	215,400,000	21,460,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.07700		100.00000	1.07364			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43500	108.15720		9.39000	108.41408			20,757,000,000,000.00	2,200,000,000	8,000,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65500	100.98726		9.62500	101.15872			48,275,000,000,000.00	5,000,000,000	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond	9.70500	93.93124		9.66000	94.22273			220,303,500,000.00	22,700,000	6,860,500,000.00
TN30	On 09/10/2030	Spot Bond	10.09500	103.96668		10.06500	104.17991			211,995,000,000,000.00	21,000,000,000	12,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.58500	102.26026		10.57000	102.36506			190,530,000,000,000.00	18,000,000,000	9,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.58836			101.56883			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.59815			102.57644			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.78682			99.76601			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.78129			99.75997			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.78062			99.75925			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.75293			99.72905			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.69596			99.66689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond		0.00000	99.78099			99.75964			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.74424			100.72476			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.62253			100.60145			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.63512			100.61363			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	95.57470			95.55752			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	95.29541			95.27719			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.16611		10.00000	100.13841			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.16197		9.75000	100.13496			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.16137		100.00000	10.13430			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.04989			101.02977			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.11297			101.09161			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.14799			101.12594			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.15499			101.13281			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	101.35073			101.32469			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	101.78211			101.74752			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.22275		100.00000	11.17339			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	99.88802			99.87202			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	99.66814			99.65234			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	98.72807			98.71155			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	98.25584			98.23667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	97.13175			97.11697			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	97.78151			97.76286			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	97.56267			97.54434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond	0.00000	97.32085			97.30262			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	97.08184			97.06372			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.36089			96.34296			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	96.09071			96.07269			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.91201			98.89474			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.43835			95.41973			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	95.26413			95.24584			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.96124			94.94279			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.63927			94.62059			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	94.35986			94.34113			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	94.94292			94.90431			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	99.05304			99.03642			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	93.85783			93.81968			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	93.29611			93.27733			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.75989		100.00000	14.72413			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	85.82822		100.00000	85.63315			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	101.46421			101.44657			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	101.39062			101.37301			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	101.35415			101.33656			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	61.74301		100.00000	61.27958			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.40171			100.38425			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	102.00162			101.98255			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	101.78310			101.76596			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	101.70904			101.69195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC072	On 21/01/2015	Spot Bond	0.00000		101.59748			101.58049			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.51236			101.49272			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		101.72336			101.70630			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.36469			101.34697			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		101.72890			101.71178			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.87500		110.58028		8.83000	110.78013			0.00	0	24,475,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.72025			100.70080			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.74718			100.72895			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		99.92473			99.90548			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.92204			99.90214			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.92200			99.90207			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.78715			100.76592			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.80781			100.78604			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98000		113.47511		6.95000	113.50025			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000		243.04381		1.29000	243.00604			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.62000		105.24131		6.58500	105.24198			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.24500		107.98782		7.20000	108.07322			0.00	0	5,300,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.61000		109.22500		7.57000	109.35969			456,600,000,000.00	60,000,000	60,000,000.00
WSP4	On 28/05/2020	Spot Bond	7.92500		108.71201		7.88000	108.89450			1,981,250,000,000.00	250,000,000	250,000,000.00
WSP5	On 28/05/2021	Spot Bond	8.01500		108.90281		7.97000	109.11312			0.00	0	2,930,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25000		96.08185		6.21500	96.08705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.18000	94.37871		6.14500	94.39348			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.74500	99.62367		5.71500	99.61009			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25000	96.06579		6.21500	96.07108			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.00000	71.39217		6.96000	71.51393			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	51.64052		100.00000	51.54254			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	27.33397		100.00000	27.28212			0.00	0	0.00
Total for j-Bonds :										47,573,393,363,568,100.00	11,021,478,124	39 495 626 600.00
Grand Total:										47,573,417,649,043,100.00	11,021,900,480	39 499 497 991.00