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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2014

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 05/11/2014	Any day expiry		11.17020	11.17020		11.05840	11.05840		12.34	121,176,364.80	10,848	0.00
\$ / R	On 10/11/2014	Any day expiry		11.17550	11.17550		11.06310	11.06310		11.17	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	216.82500	0.21683	122.50210	0.12250	216.825	13.87	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		11.17760	11.17760		11.06610	11.06610		11.33	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.19950	11.19950		11.09000	11.09000		10.75	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	12.29920	0.01230	25.22530	0.02523	12.299	11.54	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.09820	0.00010	0.10840	0.00011	0.098	25.34	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.20150	11.20150		11.09180	11.09180		10.78	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	92.18150	0.09218	150.16620	0.15017	92.181	10.86	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	8.29800	0.00830	4.99020	0.00499	8.298	14.29	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.20570	11.20570		11.09560	11.09560		10.98	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.23080	11.23080		11.11860	11.11860		10.86	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.23290	11.23290		11.12060	11.12060		10.88	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.23500	11.23500		11.12270	11.12270		10.90	852,905,025.00	75,915	949,032.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01330	0.00001	0.02640	0.00003	0.013	17.86	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.06570	0.00007	0.13040	0.00013	0.066	16.51	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.30810	0.00031	0.60480	0.00060	0.308	15.20	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.48460	0.00048	0.94570	0.00095	0.485	14.81	0.00	0	79,241.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	0.83320	0.00083		1.61110	0.00161	0.833	14.35	0.00	0	38,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Call	1,136.30640	1.13631	1,024.71740	1.02472	1,136.306	13.96	0.00	0	0	2,995.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	1.30640	0.00131	2.01740	0.00202	1.306	13.96	0.00	0	0	6,581.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	937.57390	0.93757	826.01650	0.82602	937.574	12.79	0.00	0	0	2,326.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	2.92060	0.00292	3.69600	0.00370	2.921	12.52	0.00	0	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	3.01530	0.00302	3.79950	0.00380	3.015	12.46	0.00	0	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	3.11370	0.00311	3.90670	0.00391	3.114	12.39	0.00	0	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	3.32150	0.00332	4.13300	0.00413	3.321	12.26	0.00	0	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	3.54530	0.00355	4.37630	0.00438	3.545	12.13	0.00	0	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	4.04680	0.00405	4.92050	0.00492	4.047	11.87	0.00	0	0	2,491.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	4.18440	0.00418	5.06960	0.00507	4.184	11.80	0.00	0	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	4.79110	0.00479	5.72800	0.00573	4.791	11.54	0.00	0	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	4.95830	0.00496	5.90940	0.00591	4.958	11.47	0.00	0	0	44,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	5.31240	0.00531	6.29450	0.00629	5.312	11.34	0.00	0	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	5.89890	0.00590	6.93390	0.00693	5.899	11.14	0.00	0	0	3,283.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	7.04790	0.00705	10.11710	0.01012	7.048	10.82	0.00	0	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	7.85790	0.00786	12.55490	0.01255	7.858	10.62	0.00	0	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	10.19590	0.01020	20.08490	0.02008	10.196	10.16	0.00	0	0	22,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	517.61260	0.51761	416.92830	0.41693	517.613	10.20	0.00	0	0	6,524.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	508.51340	0.50851	408.44700	0.40845	508.513	10.21	0.00	0	0	3,499.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	472.64140	0.47264	375.25500	0.37526	472.641	10.27	0.00	0	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	455.04680	0.45505	359.12700	0.35913	455.047	10.29	0.00	0	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	21.34190	0.02134	38.48580	0.03849	21.342	10.31	0.00	0	0	6,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	22.70100	0.02270	40.62910	0.04063	22.701	10.32	0.00	0	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	403.81380	0.40381	312.78200	0.31278	403.814	10.37	0.00	0	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	371.09890	0.37110	283.71100	0.28371	371.099	10.43	0.00	0	0	13,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	42.39970	0.04240	70.22870	0.07023	42.400	10.47	0.00	0	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	44.66870	0.04467	73.50130	0.07350	44.669	10.48	0.00	0	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	47.02340	0.04702	76.87570	0.07688	47.023	10.49	0.00	0	0	27,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	295.15370	0.29515	218.00480	0.21800	295.154	10.56	1,475,768.50	5,000	0	40,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	60.15370	0.06015	95.30480	0.09530	60.154	10.56	0.00	0	0	35,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	254.05050	0.25405	183.60830	0.18361	254.050	10.64	0.00	0	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	234.84610	0.23485	167.85160	0.16785	234.846	10.68	0.00	0	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	93.64980	0.09365	140.11200	0.14011	93.650	10.69	0.00	0	0	4,505.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	210.68020	0.21068	149.90400	0.14990	210.680	10.73	0.00	0	0	11,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	199.22080	0.19922	141.81920	0.14182	199.221	10.76	0.00	0	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	172.40460	0.17240	123.32800	0.12333	172.405	10.83	0.00	0	0	2,931.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	137.40460	0.13740	200.62800	0.20063	137.405	10.83	0.00	0	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	148.18790	0.14819	107.12570	0.10713	148.188	10.90	0.00	0	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.30	Call	129.15770	0.12916	92.98720	0.09299	129.158	11.15	129,157.70	1,000	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	115.61460	0.11561	83.01310	0.08301	115.615	11.35	0.00	0	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	97.83360	0.09783	70.02940	0.07003	97.834	11.66	0.00	0	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.46	Call	82.75970	0.08276	59.11450	0.05911	82.760	11.96	0.00	0	0	15,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	339.03260	0.33903	430.13250	0.43013	339.033	12.17	0.00	0	0	600.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	54.60640	0.05461	38.93800	0.03894	54.606	12.73	0.00	0	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	51.69240	0.05169	36.86290	0.03686	51.692	12.83	0.00	0	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	50.29730	0.05030	35.87060	0.03587	50.297	12.88	0.00	0	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	37.36650	0.03737	26.60730	0.02661	37.367	13.44	0.00	0	0	1,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	34.50310	0.03450	24.55930	0.02456	34.503	13.59	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	27.91330	0.02791	19.90420	0.01990	27.913	13.99	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	25.13890	0.02514	17.95360	0.01795	25.139	14.18	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	22.66770	0.02267	16.21660	0.01622	22.668	14.38	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	22.09370	0.02209	15.81270	0.01581	22.094	14.43	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	19.45560	0.01946	13.95730	0.01396	19.456	14.67	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	784.45560	0.78446	891.25730	0.89126	784.456	14.67	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	18.97210	0.01897	13.61690	0.01362	18.972	14.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	15.18310	0.01518	10.94800	0.01095	15.183	15.17	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	9.71410	0.00971	6.58930	0.00659	9.714	16.10	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	9.49700	0.00950	6.39190	0.00639	9.497	16.15	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	1.17260	0.00117	0.80600	0.00081	1.173	17.95	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.97430	0.00097	0.68050	0.00068	0.974	18.08	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.56160	0.00056	0.41360	0.00041	0.562	18.48	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.52850	0.00053	0.39180	0.00039	0.529	18.52	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.64730	0.00065	0.46850	0.00047	0.647	30.05	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.24120	11.24120	11.12880	11.12880		10.81	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	21.39550	0.02140	38.75230	0.03875	21.396	10.19	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	116.37700	0.11638	170.05010	0.17005	116.377	10.67	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	23.14850	0.02315	16.88870	0.01689	23.148	14.51	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.46920	0.00047	0.58690	0.00059	0.469	21.33	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.24940	11.24940	11.13690	11.13690		10.87	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	125.98870	0.12599	180.32850	0.18033	125.989	10.75	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	142.10760	0.14211	104.90450	0.10490	142.108	11.21	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	212.70760	0.21271	288.00450	0.28800	212.708	11.21	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.25770	11.25770	11.14500	11.14500		10.79	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.32800	11.32800	11.21430	11.21430		11.10	9,985,122.00	882	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	45.48460	0.04548	69.38080	0.06938	45.485	10.07	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.39860	0.00240	2.83550	0.00284	2.399	19.30	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.38220	11.38220	11.26780	11.26780		11.42	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	61.11800	0.06112	85.06430	0.08506	61.118	10.30	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	18.55210	0.01855	3.84370	0.00384	18.552	23.11	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.38420	11.38420	11.26970	11.26970		11.42	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.38620	11.38620	11.27170	11.27170		11.44	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.41990	11.41990	11.30470	11.30470		11.48	66,920,614.00	5,860	119,643.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	11.72270	0.01172	13.03340	0.01303	11.723	11.63	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	18.76390	0.01876	23.95370	0.02395	18.764	10.94	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	32.65460	0.03265	41.85130	0.04185	32.655	10.73	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	62.06460	0.06206	79.27880	0.07928	62.065	10.47	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	68.64690	0.06865	89.81380	0.08981	68.647	10.43	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	70.37830	0.07038	92.58620	0.09259	70.378	10.42	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	92.83040	0.09283	123.40350	0.12340	92.830	10.47	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	543.43100	0.54343	464.68080	0.46468	543.431	10.67	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	322.92540	0.32293	272.72810	0.27273	322.925	11.48	32,292.54	100	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	272.56700	0.27257	229.94760	0.22995	272.567	12.00	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	253.75500	0.25375	214.06040	0.21406	253.755	12.22	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	190.20950	0.19021	160.72360	0.16072	190.210	13.16	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	161.42970	0.16143	136.72060	0.13672	161.430	13.72	0.00	0	5,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	89.27740	0.08928	75.87820	0.07588	89.277	15.98	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	60.96930	0.06097	51.85140	0.05185	60.969	17.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	34.31000	0.03431	17.72090	0.01772	34.310	22.00	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.44170	11.44170	11.32600	11.32600		11.69	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	76.71590	0.07672	95.85670	0.09586	76.716	10.56	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	38.89550	0.03890	22.90720	0.02291	38.896	24.90	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.45160	11.45160	11.33570	11.33570		11.67	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	208.54180	0.20854	256.38240	0.25638	208.542	11.12	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	149.89500	0.14989	128.51280	0.12851	149.895	14.52	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.50520	11.50520	11.38810	11.38810		11.81	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	88.26050	0.08826	105.85360	0.10585	88.260	10.64	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.90120	0.05290	38.10040	0.03810	52.901	24.94	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.56390	11.56390	11.44600	11.44600		12.00	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	97.59520	0.09760	117.01520	0.11702	97.595	10.73	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	59.03710	0.05904	48.46370	0.04846	59.037	24.67	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.59660	11.59660	11.47830	11.47830		12.16	7,189,892.00	620	31,658.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	90.88620	0.09089	108.40590	0.10841	90.886	10.89	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	94.40410	0.09440	112.61680	0.11262	94.404	10.87	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	143.16720	0.14317	173.39170	0.17339	143.167	10.70	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	148.19090	0.14819	181.28130	0.18128	148.191	10.69	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	177.31000	0.17731	214.80130	0.21480	177.310	10.89	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	185.06940	0.18507	223.66610	0.22367	185.069	10.93	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	272.94020	0.27294	322.55940	0.32256	272.940	11.43	272,940.20	1,000	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	160.06670	0.16007	142.88140	0.14288	160.067	16.53	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	140.70910	0.14071	125.94570	0.12595	140.709	17.16	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	123.52240	0.12352	110.90620	0.11091	123.522	17.84	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.62520	11.62520	11.50650	11.50650		12.32	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	107.89810	0.10790	127.29000	0.12729	107.898	10.89	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	63.55490	0.06355	52.89110	0.05289	63.555	24.58	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.69250	11.69250	11.57310	11.57310		12.45	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	115.46340	0.11546	134.94180	0.13494	115.463	10.95	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	73.73700	0.07374	66.68810	0.06669	73.737	24.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.75290	11.75290	11.63280	11.63280		12.63	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	122.76350	0.12276	142.11420	0.14211	122.764	11.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	80.26460	0.08026	68.62120	0.06862	80.265	24.41	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.79080	11.79080	11.67010	11.67010		12.79	5,895,400.00	500	3,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	84.37800	0.08438	96.09170	0.09609	84.378	11.16	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,280.16870	1.28017	1,173.35840	1.17336	1,280.169	11.10	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	170.23790	0.17024	192.64350	0.19264	170.238	11.14	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	966.39030	0.96639	868.60940	0.86861	966.390	11.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	488.32570	0.48833	441.95660	0.44196	488.326	13.37	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	368.24330	0.36824	334.60310	0.33460	368.243	14.80	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	279.16880	0.27917	254.14680	0.25415	279.169	16.34	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	176.82590	0.17683	172.35460	0.17235	176.826	20.98	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.82020	11.82020	11.69910	11.69910		12.81	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	130.10630	0.13011	147.86680	0.14787	130.106	11.16	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.22570	0.08823	75.66660	0.07567	88.226	24.28	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.88320	11.88320	11.76120	11.76120		13.09	0.00	0	0.00

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 28/10/2015	Any day expiry	10.80	Put	134.15930	0.13416	152.17010	0.15217	134.159	11.18	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	99.97890	0.09998	90.04050	0.09004	99.979	24.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.94180		11.82180	11.82180		13.24	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	139.17110	0.13917	157.96310	0.15796	139.171	11.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	96.64700	0.09665	83.98600	0.08399	96.647	24.10	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.97520	11.97520	11.85710	11.85710		13.24	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	180.19070	0.18019	201.11480	0.20111	180.191	11.42	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,205.39070	1.20539	1,108.21480	1.10821	1,205.391	11.42	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,169.02140	1.16902	1,073.13410	1.07313	1,169.021	11.44	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	399.51030	0.39951	368.28110	0.36828	399.510	16.16	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.99600	11.99600	11.87910	11.87910		13.37	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	143.44030	0.14344	160.84840	0.16085	143.440	11.31	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	90.77050	0.09077	78.44050	0.07844	90.770	23.85	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.23500	11.23500	11.12270	11.12270		10.90	561,750.00	50	1,727.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.41990	11.41990	11.30470	11.30470		11.48	251,237.80	22	262.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	37,970.57850	0.37971	31,769.26720	0.31769	37,970.579	11.23	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.59660	11.59660	11.47830	11.47830		12.16	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.79080	11.79080	11.67010	11.67010		12.79	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.92940	17.92940	17.79800	17.79800		10.18	315,557,440.00	17,600	40,056.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	49.76690	0.04977	74.52650	0.07453	49.767	10.43	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	67.91730	0.06792	98.31230	0.09831	67.917	10.39	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	630.87560	0.63088	744.75790	0.74476	630.876	10.71	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	13.46530	0.01347	11.54640	0.01155	13.465	12.54	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	11.08190	0.01108	9.49720	0.00950	11.082	13.19	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.05680	18.05680	17.92370	17.92370		10.53	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	452.95690	0.45296	534.58900	0.53459	452.957	10.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	648.19480	0.64819	743.66250	0.74366	648.195	11.41	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	747.58090	0.74758	848.38400	0.84838	747.581	11.66	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	10.16690	0.01017	8.67470	0.00867	10.167	15.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.97600	0.00698	6.40750	0.00641	6.976	17.60	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.94940	0.00695	6.38740	0.00639	6.949	17.67	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.20920	18.20920	18.07430	18.07430		11.28	36,418.40	2	3,280.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	258.24360	0.25824	220.87650	0.22088	258.244	12.78	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.47280	18.47280	18.33380	18.33380		11.84	8,497,488.00	460	1,610.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.76360	18.76360	18.62030	18.62030		12.42	7,505,440.00	400	1,205.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09790	0.09790	0.09786	0.09786		10.95	0.00	0	15,509.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09962	0.09962	0.09957	0.09957		11.86	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry			13.97750	13.97750	13.87510	13.87510		10.42	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.02130	14.02130	13.91560	13.91560		10.21	20,499,140.60	1,462	73,605.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	71.78590	0.07179	105.01940	0.10502	71.786	10.11	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	166.34130	0.16634	225.35350	0.22535	166.341	10.21	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	261.65790	0.26166	334.43390	0.33443	261.658	10.64	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	8.71030	0.00871	5.97370	0.00597	8.710	13.44	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	5.94760	0.00595	4.00090	0.00400	5.948	13.82	0.00	0	25,000.00

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	15.37	Call	4.79740		0.00480		3.31110	0.00331	4.797	14.04	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.26200		14.26200		14.15300	14.15300		10.97	0.00	0	31,453.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	164.58040		0.16458		196.02030	0.19602	164.580	10.38	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	243.31520		0.24332		283.81030	0.28381	243.315	10.64	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	252.21130		0.25221		293.62600	0.29363	252.211	10.66	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	172.49720		0.17250		147.78870	0.14779	172.497	12.82	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	164.16340		0.16416		140.72960	0.14073	164.163	12.95	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	131.51080		0.13151		113.14720	0.11315	131.511	13.54	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	127.86010		0.12786		110.07040	0.11007	127.860	13.61	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	107.43610		0.10744		92.88690	0.09289	107.436	14.10	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.49360		14.49360		14.38100	14.38100		11.63	7,246,800.00	500	6,325.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.75450		14.75450		14.63870	14.63870		12.17	7,377,250.00	500	100.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.00660		15.00660		14.89330	14.89330		12.67	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	246.97090		0.24697		264.15420	0.26415	246.971	10.89	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	428.69440		0.42869		398.03810	0.39804	428.694	15.26	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			521.58500		521.58500		524.26200	524.26200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			529.63900		529.63900		532.35800	532.35800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			538.62500		538.62500		541.39400	541.39400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			440.79000		440.79000		441.41900	441.41900			0.00	0	2.00
AL37	On 05/02/2015	Index Future			447.59600		447.59600		448.23600	448.23600			0.00	0	115.00
AL37	On 07/05/2015	Index Future			455.19000		455.19000		455.84500	455.84500			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			520.84200		520.84200		522.56300	522.56300			0.00	0	3.00
AL7T	On 05/02/2015	Index Future			528.88400		528.88400		530.63300	530.63300			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			537.85700		537.85700		539.64000	539.64000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			473.66000		473.66000		475.26200	475.26200			0.00	0	89.00
ALBI	On 05/02/2015	Index Future			480.97400		480.97400		482.60100	482.60100			0.00	0	646.00
ALBI	On 07/05/2015	Index Future			489.13400		489.13400		490.79300	490.79300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.08600		498.08600		499.78600	499.78600			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.62330		9.62330		9.66980	9.66980		7.76	5,773,980.00	600	12,294.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	37.56930		0.03757		31.42520	0.03143	37.569	8.38	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	215.12230		0.21512		181.38520	0.18139	215.122	8.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	8.88020		0.00888		11.58290	0.01158	8.880	9.22	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.56860		0.00057		0.65880	0.00066	0.569	13.22	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.47490		0.00047		0.53660	0.00054	0.475	13.46	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.71590		9.71590		9.76200	9.76200		9.11	38,523,543.50	3,965	7,400.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.80420		9.80420		9.84920	9.84920		10.41	0.00	0	3,500.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.90530		9.90530		9.95090	9.95090		11.16	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.81480		9.81480		9.73680	9.73680		9.19	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.95350		9.95350		9.87210	9.87210		9.90	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFC	On 12/12/2014	Can-Do Future		15.48640	15.48640		-9.89420	-9.89420			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		1,023.99660	1,023.99660		917.31220	917.31220			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,123.52640	1,123.52640		1,016.65570	1,016.65570			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		231.58350	231.58350		-300.19380	-300.19380			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		931.78810	931.78810		823.77010	823.77010			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future		8,809.93250	8,809.93250		6,437.45300	6,437.45300			0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future		61.06320	61.06320		57.59000	57.59000			461,440.00	8,000	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.64970	11.64970		11.54500	11.54500		10.97	2,795,928.00	240	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.85480	11.85480		11.74560	11.74560		11.63	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.82840	1.82840		1.81070	1.81070		9.82	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.84480	1.84480		1.82720	1.82720		10.72	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		123.48378	123.48378		123.47996	123.47996			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.40586	125.40586		125.40292	125.40292			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		126.03083	126.03083		126.03041	126.03041			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		9.50602	83.72699		9.44901	84.15735			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.59803	85.01979		9.53910	85.45744			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.67260	82.67326		9.61161	83.12008			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.73403	84.20418		9.67074	84.66234			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	472.19900		472.19900		473.64200	473.64200			363,593,230.00	77	176.00
GOVI	On 05/02/2015	GOVI	479.49000		479.49000		480.95700	480.95700			426,746,100.00	89	402.00
GOVI	On 07/05/2015	GOVI	487.62500		487.62500		489.12000	489.12000			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	496.54900		496.54900		498.08300	498.08300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.02051		118.02051		118.02019	118.02019			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.70068		118.70068		118.70122	118.70122			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.72960		120.72960		120.73256	120.73256			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	125.29919		125.29919		125.29805	125.29805			106,880,209.07	853	656.00
I2038	On 05/02/2015	Bond Future	125.94795		125.94795		125.94795	125.94795			214,867,202.70	1,706	1,318.00
I2038	On 07/05/2015	Bond Future	128.10075		128.10075		128.10327	128.10327			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	125.59498		125.59498		125.31172	125.31172			0.00	0	41.00
I2046	On 05/02/2015	Bond Future	127.54997		127.54997		127.26316	127.26316			0.00	0	5,389.00
I2046	On 07/05/2015	Bond Future	128.35280		128.35280		128.06354	128.06354			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	135.83818		135.83818		135.50211	135.50211			0.00	0	90.00
I2050	On 05/02/2015	Bond Future	136.50423		136.50423		136.16389	136.16389			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	138.83739		138.83739		138.49385	138.49385			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	221.77000		221.77000		221.78200	221.78200			0.00	0	48.00
IGOV	On 05/02/2015	Index Future	225.22200		225.22200		225.23500	225.23500			0.00	0	1,086.00
IGOV	On 07/05/2015	Index Future	229.07000		229.07000		229.08500	229.08500			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.28900		233.28900		233.30900	233.30900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	600.87700		600.87700		600.91400	600.91400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	610.32500		610.32500		610.36400	610.36400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	620.99000		620.99000		621.03500	621.03500			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.24217		145.24217		145.25093	145.25093			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		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000		93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.25000		93.75000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.37000		93.63000		6.36000	93.64000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.45000		93.55000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.59000		93.41000		6.56000	93.44000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.78000		93.22000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.93000		93.07000		6.89000	93.11000			0.00	0	0.00

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 16/03/2016	Jibar Tradeable Future			7.07000		92.93000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.18000		92.82000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.32000		92.68000		7.28000	92.72000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12440		0.12440		0.12360	0.12360		11.35	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06650		0.06650		0.06610	0.06610		16.85	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06280		0.06280		0.06300	0.06300			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24800		1.24800		1.25110	1.25110			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24890		1.24890		1.25200	1.25200			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24980		1.24980		1.25290	1.25290			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.01571		123.11172		7.96277	123.57042		6.83	3,248,548,955.64	26,387	19,255.00
R186	On 06/11/2014	Bond Future	7.70	Call	0.00000		0.00000		0.01000	0.00001	0.000	6.72	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	0.00000		0.00000		2.21000	0.00221	0.000	6.76	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	116.05000		0.11605		441.34000	0.44134	116.050	6.83	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,422.15000		2.42215		2,880.85000	2.88085	2,422.150	7.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.02	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	7.12	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	7.15	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	7.17	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	7.46	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.07732		119.71724		8.02234	120.18403		7.58	2,866,509,594.56	23,944	40,914.00
R186	On 05/02/2015	Bond Future	9.00	Put	111.71000		0.11171		88.62000	0.08862	111.710	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.12067		121.74988		8.06339	122.22709		7.80	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.14597		118.69997		8.08605	119.19051		8.24	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			289.81413		289.81413		289.81392	289.81392			0.00	0	10.00
R197	On 05/02/2015	Bond Future			288.30876		288.30876		288.31064	288.31064			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.23611		293.23611		293.24412	293.24412			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/11/2014	Bond Future		235.48573	235.48573		235.48403	235.48403			5,736,667,868.53	24,361	1,302.00
R202	On 05/02/2015	Bond Future		235.95535	235.95535		235.95570	235.95570			5,748,108,281.35	24,361	50,753.00
R202	On 07/05/2015	Bond Future		239.98780	239.98780		239.99291	239.99291			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		7.73576	101.60989		7.68292	101.93012		5.62	222,728,878.88	2,192	6,770.00
R2023	On 05/02/2015	Bond Future		7.80158	103.17888		7.74632	103.50475		5.86	198,206,628.48	1,921	10,317.00
R2023	On 07/05/2015	Bond Future		7.83964	101.00370		7.78164	101.33722		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.85591	102.87316		7.79467	103.21657		6.34	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	381.70000	0.38170	339.43000	0.33943	381.700	6.73	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		6.79580	104.98638		6.76306	105.07175		1.96	245,563,142.82	2,339	5,550.00
R203	On 06/11/2014	Bond Future	6.84	Call	123.19000	0.12319	207.34000	0.20734	123.190	1.98	5,543.55	45	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	478.70000	0.47870	564.08000	0.56408	478.700	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future		6.86174	106.60750		6.82511	106.69495		1.89	435,385,030.00	4,084	15,535.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,968.58000	1.96858	2,053.20000	2.05320	1,968.580	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.85918	104.24831		6.81726	104.33943		1.93	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.77868	106.17827		6.72932	106.27492		1.81	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		8.45572	98.35719		8.39780	98.83627			367,462,461.84	3,736	1,868.00
R2030	On 05/02/2015	Bond Future		8.51928	95.86920		8.45945	96.35637			179,083,665.60	1,868	4,658.00
R2030	On 07/05/2015	Bond Future		8.56950	97.49800		8.50755	97.99552			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		8.60575	97.75815		8.54792	98.26472			0.00	0	0.00
R2032	On 05/02/2015	Bond Future		8.67194	99.26765		8.61226	99.78276			0.00	0	3.00
R2032	On 07/05/2015	Bond Future		8.72247	96.79583		8.66076	97.32171			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.75898	98.58840		8.69500	99.12767			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		8.73071	100.10987		8.67275	100.66693			1,443,384,105.66	14,418	3,608.00
R2037	On 05/02/2015	Bond Future		8.79325	97.39853		8.73353	97.96489			702,146,002.77	7,209	13,845.00
R2037	On 07/05/2015	Bond Future		8.84394	99.05344		8.78231	99.63144			0.00	0	500.00
R2037	On 06/08/2015	Bond Future		8.88306	96.62673		8.81927	97.21915			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		7.09576	106.28859		7.06295	106.40614		2.88	38,051,315.22	358	7,815.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.18	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.16038	103.89519		7.12486	104.01531		2.95	0.00	0	5,385.00
R204	On 07/05/2015	Bond Future		7.18539	105.65906		7.14632	105.78343		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.16570	103.57366		7.12198	103.70424		3.08	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	146.02000	0.14602	132.51000	0.13251	146.020	3.29	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

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/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			8.82069		101.68870		8.75766	102.34561			291,846,569.00	2,870	600.00
R2044	On 05/02/2015	Bond Future			8.88141		98.87651		8.81652	99.54428			283,775,583.70	2,870	3,002.00
R2044	On 07/05/2015	Bond Future			8.93093		100.55656		8.86405	101.23779			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.96962		98.03245		8.90054	98.72998			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.80569		101.12123		8.74771	101.74260			1,743,734,490.12	17,244	16,627.00
R2048	On 05/02/2015	Bond Future			8.86741		102.68256		8.80769	103.31436			1,629,572,227.20	15,870	38,123.00
R2048	On 07/05/2015	Bond Future			8.91265		99.99250		8.85115	100.63701			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.94665		101.84356		8.88317	102.50379			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			7.33575		101.96560		7.30792	102.08358		3.78	824,595,807.20	8,087	22,613.00
R207	On 05/02/2015	Bond Future			7.40085		99.89908		7.37113	100.01963		3.89	883,907,059.84	8,848	36,137.00
R207	On 07/05/2015	Bond Future			7.43828		101.59569		7.40612	101.72039		3.96	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,793.50000		1.79350		1,876.43000	1.87643	1,793.500	4.02	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.44193		99.83078		7.40659	99.96151		4.11	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,448.56000		1.44856		1,515.22000	1.51522	1,448.560	4.10	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			7.50575		96.98924		7.46791	97.17431		4.66	588,627,697.56	6,069	9,605.00
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			7.57037		98.48687		7.53045	98.67549		4.75	597,716,814.03	6,069	52,027.00
R208	On 07/05/2015	Bond Future			7.60706		96.75740		7.56461	96.95124		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.61652		98.54869		7.57097	98.74964		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	267.12000		0.26712		246.17000	0.24617	267.120	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			8.64567		77.53477		8.58759	77.99711		10.74	1,028,886,397.90	13,270	7,440.00
R209	On 06/11/2014	Bond Future	8.50	Call	0.53000		0.00053		39.23000	0.03923	0.530	10.74	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	825.49000		0.82549		1,286.88000	1.28688	825.490	10.97	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,354.61000		2.35461		2,816.95000	2.81695	2,354.610	11.16	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,730.81000		2.73081		3,193.15000	3.19315	2,730.810	11.21	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,104.09000		3.10409		3,566.43000	3.56643	3,104.090	11.26	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	11.44	0.00	0	2,200.00

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	9.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.68	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.68	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.68	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.68	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.70424	78.73209	8.64451	79.20206				11.51	522,387,417.15	6,635	28,435.00
R209	On 07/05/2015	Bond Future			8.74892	76.91929	8.68738	77.39894				12.44	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.78121	78.34369	8.71769	78.83507				12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	835.72000	0.83572	749.23000	0.74923			835.720	13.39	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000					0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R210	On 06/11/2014	Bond Future			174.09485	174.09485	174.09405	174.09405					0.00	0	40.00
R210	On 05/02/2015	Bond Future			176.80466	176.80466	176.80525	176.80525					0.00	0	628.00
R210	On 07/05/2015	Bond Future			177.73867	177.73867	177.74278	177.74278					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			132.67069	132.67069	132.68023	132.68023					0.00	0	0.00
R211	On 05/02/2015	Bond Future			133.12985	133.12985	133.14047	133.14047					0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			135.40556	135.40556	135.41908	135.41908					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			137.54810	137.54810	137.95431	137.95431					0.00	0	821.00
R212	On 05/02/2015	Bond Future			137.92647	137.92647	138.33992	138.33992					0.00	0	14,864.00
R212	On 07/05/2015	Bond Future			140.28417	140.28417	140.70759	140.70759					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			8.49073	88.34423	8.43282	88.80438				9.24	2,224,331,022.94	25,178	13,249.00
R213	On 05/02/2015	Bond Future			8.55481	89.70839	8.49507	90.17624				9.88	1,128,441,837.81	12,579	21,686.00
R213	On 07/05/2015	Bond Future			8.59995	87.68459	8.53825	88.16216				10.65	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.63165	89.30764	8.56772	89.79731				10.85	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			8.75068	78.25995	8.69265	78.74287				11.26	390,673,670.40	4,992	1,625.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,577.16000	3.57716	4,060.08000	4.06008			3,577.160	11.69	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	12.22	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.81085	79.46835	8.75114	79.95935				12.07	198,353,001.60	2,496	6,869.00
R214	On 07/05/2015	Bond Future			8.85464	77.52411	8.79319	78.02504				13.07	0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.88715	78.95919	8.82377	79.47225				13.37	0.00	0	0.00

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 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	21,019.32000	21,019.32000		20,855.19000	20,855.19000				0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95920	4.95920		4.95520	4.95520			5.80	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.93960	4.93960		4.93220	4.93220			6.58	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72540	1.72540		1.71590	1.71590			16.97	0.00	0	13.00

Total for Derivatives : **36,361,858,246.16** **408,551** **3 914 432.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.77648			100.72278				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.86500	101.38570		6.86000	101.33243				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.97719			100.91616				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.28500	104.78335		8.25000	104.84203				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.54026			100.47848				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.97500	103.14001		8.93500	103.26110				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.70843			101.64371				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.80982			101.74449				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.15000	101.06573		9.11500	101.10609				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.98500	101.39175		6.98000	101.33694				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.71015			100.64499				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.59500	103.88844		8.56000	103.89482				0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000	276.32357		2.33000	276.17131				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	102.02691			101.97358				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.67762			101.62125				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.13211			101.07068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.17619			101.11229			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.20544			101.13988			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.66019			100.60316			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.39445			100.33683			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.07674			100.01722			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	93.34968		100.00000	92.64781			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	172.12823		2.07000	172.03684			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.71634		2.76000	164.61985			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.57149		2.17000	175.47701			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.10120		1.82000	185.00670			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.79125	78.54307		7.75625	78.57697			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.79125	78.54307		7.75625	78.57697			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	101.07576			101.01143			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	100.68990			100.63040			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.56527			100.50530			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.01500	103.55897		7.00000	103.50161			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.84343			100.78375			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.15500		107.17933		7.15000	107.12116			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.54240			100.47785			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		108.19333		2.67000	108.13087			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46000		160.08928		2.46000	159.99919			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		216.02286		2.35000	215.90346			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	9.34500		92.42580		9.29000	92.65114			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		102.19217			102.10714			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		101.17500			101.38500			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		108.86417		9.63000	108.80780			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		95.29000			95.29000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.42000	111.75772		9.36500	112.08830			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68000	91.43492		8.64000	91.55309			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	9.51500	111.04669		9.46000	111.37312			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	101.32094			101.25625			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.21719			100.15194			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.94500	107.04986		7.91000	107.08585			0.00	0	1,439,900,000.00
ABS11	On 09/04/2021	Spot Bond	8.68500	104.41936		8.64500	104.54464			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.81500	100.90935		6.81000	100.85695			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.72500	101.34686		8.69500	101.40431			0.00	0	652,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.61500	95.74906		9.56000	96.04438			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.78500	103.37479		7.76500	103.33511			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000	280.17336		2.14000	280.02329			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000	131.11640		1.34000	131.05476			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000	133.11760		2.06500	133.43704			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00452		100.00000	0.00503			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	62.26697		100.00000	61.81554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.31500	103.76444		11.31000	103.67387			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.73633			102.18757			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.22991		100.00000	6.18425			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.72967			102.24150			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.63568			103.00674			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.13318		100.00000	36.86102			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.74299			102.13364			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.23192		11.00000	66.17514			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.76524		100.00000	23.59105			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	101.17824			101.10757			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.28854			101.21103			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.12904			101.06141			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.16229			101.09260			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.17691			101.10632			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.35766			102.28570			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.35766			102.28570			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.37124			102.29888			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.37124			102.29888			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.34407			102.27253			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	92.44286			92.38688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	101.18202			101.12415			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.00138			100.93615			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.14237			101.07392			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.17537			101.10487			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.18862			101.11729			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.16205			101.09236			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.10246			101.03648			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.12500	104.93607		9.09500	104.98236			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.31933			100.25135			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.97627			100.90942			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	86.35984			86.29966			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	172.04555			170.56640			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	172.06965			170.58977			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.12896			101.06133			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.12530			102.06063			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.53519			101.46898			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.12429			102.05970			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.92240			102.85127			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.84029			102.77088			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.14711			101.00459			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.79581			101.60673			0.00	0	1,410,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.44182			102.38182			0.00	0	14,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.13297			101.06509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	102.26106			102.19848			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.00544			100.94546			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.98278			100.92421			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.02676			100.96547			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.10923			101.04284			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.06264			100.99912			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.00944			100.94921			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.02409			100.96297			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.41552		10.23000	101.33171			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.03857			100.97654			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.01610			100.95546			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.48668			118.67857			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.22500	105.92998		9.19000	105.98281			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.10517			101.03902			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.01421		1.75000	116.99453			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.19740			101.14033			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.02524			100.96403			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.08188			101.01586			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.11482			101.04674			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.04893			100.98496			0.00	0	150,000,000.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.45809			101.01625			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.16237			101.12484			0.00	0	1,000,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.80464			102.74449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	101.03706			100.97383			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.18208			102.11781			0.00	0	455,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.10823			101.04057			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.08182			101.01711			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.13819			101.06998			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.15546			101.08619			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.47292			101.41653			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.72543			101.66852			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.15954			101.09002			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.15954			101.09002			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.22009			101.14543			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.08847			101.02204			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.22487			101.15131			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.23735			103.16951			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.22009			101.14543			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	95.34666			95.29009			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.18216			101.11124			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.16748			101.09611			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	124.15807			123.09374			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	125.94865			124.86889			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.02255			100.96023			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.01331			100.95158			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.81649			101.54006			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.03838			100.97507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond		0.00000	101.05593			98.13964			0.00	200,000,000	390,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	101.08188			101.01586			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	101.02387			100.96147			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	101.02255			100.96023			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	101.11702			101.05013			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	102.03641			101.96783			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.22673			100.15852			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.22178			100.15564			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	103.01664			102.95973			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		16.45481	100.00000	16.33551				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		16.28425	100.00000	16.13054				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	101.64406			101.58220			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.80972			101.74153			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.92012			101.84769			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.43845			100.37642			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.48098			100.41286			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.53760			100.46136			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.42064			100.36033			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.73000	98.85894	7.69500	98.84371				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.53818			100.46095			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.62394			100.53432			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.89500	100.19230	8.51000	101.48803			34,433,612,400,000.00	3,871,120,000	3,783,880,000.00	
AIR02	On 30/04/2023	Spot Bond		9.51500	112.74453	9.46000	112.99977			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.23500	106.35333		7.21500	106.31663			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.08500	105.17671		9.03000	105.45028			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.98433		100.00000	11.90450			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.89000	105.33682		9.83000	105.73033			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.71000	164.38098		2.71000	164.28513			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	101.42015			101.35577			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	101.16926			101.11366			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	101.21955			101.16290			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.97706			100.91346			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.29497			100.22674			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	101.11643			101.05937			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	102.10107			102.01452			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.99530			100.93706			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.04893			100.98496			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.22461			101.14064			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.51289			101.43863			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.08500			100.71500			0.00	0	0.00
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	101.36890			101.30180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		298.36559		2.60000	298.19466			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		101.11581			98.89933			0.00	0	260,000,000.00
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		100.59663			100.54399			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.60178			100.51000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		23.57014		100.00000	23.12639			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.18373			101.12498			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.95655			100.89836			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.94334			100.88596			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.89553			100.83334			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.69500		104.64119		8.66000	104.68414			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.74765			100.69234			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.26261			101.20269			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.54830			100.49084			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.93367			101.87333			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.65736			101.59439			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.25500		105.50647		9.21500	105.61292			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.39500		104.86175		7.39000	104.80343		11,536,200,000,000.00	1,560,000,000	390,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		33.22700		100.00000	32.79058			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.93775			100.86679			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.54500		104.55736		8.51000	104.57561			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.03308		102.51206		10.99683	102.44755			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.04950		101.48750		11.03016	101.40603			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.08072		101.45938		11.05836	101.37954			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.22976			101.14118			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.11305		101.41171		11.08811	101.33512			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77361		101.32777		11.71689	101.37911			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.25746			101.16684			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.25746			101.16684			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.25753			101.16691			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.28308		101.02360		11.24683	100.95798			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.22194		101.48015		11.18971	101.41101			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.04950		101.48750		11.03016	101.40603			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.12088		101.63215		11.07954	101.57606			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27855		101.25573		10.24645	101.20260			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.19657			101.11046			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.17962			101.09343			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.17962			101.09343			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	10.70921		100.91204		10.72304	100.80633			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.32000		100.70766		11.28500	100.69497			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.14688			101.06314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		11.24500	98.64419		11.21000	98.63937			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	101.09144			101.01311			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.02734		9.28000	100.95182			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.16325			101.07829			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.09500	100.94853		11.06000	101.00859			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.13050			101.04799			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.15780			101.07324			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.15780			101.07324			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	101.11740			101.03585			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.17414			101.08967			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	101.17414			101.08967			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.11958			101.03788			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.13573			101.05412			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.17423			101.08976			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.86407			100.80254			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.92514			100.85911			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.03308	102.83019		13.99683	102.74053			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21132	101.97320		15.16797	101.92689			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.09000	101.74652		14.04029	101.68943			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.51091			101.39988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.51091			101.39988			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.51091			101.39988			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.56495			101.44986			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.32116			101.22438			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.69229		100.00000	22.56338			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.64417		100.00000	20.49450			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.78851		100.00000	18.65230			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.59785		100.00000	11.51376			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.59785		100.00000	11.51376			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.02235		100.00000	13.92069			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.15013		100.00000	12.06204			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.44157			100.38683			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.39006			100.33207			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.62648			100.57187			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.66330			100.60542			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.90587		100.00000	7.84792			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.90587		100.00000	7.84792			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	181.14704		2.04000	181.05162			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.03500	155.45125		7.98000	156.52816			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.03500	155.77494		7.98000	156.84341			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42000	98.11724		8.36500	98.48238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000		101.41167			101.34575			0.00	0	2,500,000,000.00
BEER02	On 28/03/2018	Spot Bond	7.69500		99.16517		7.66000	99.20490			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.36140			101.30463			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.41437			100.35273			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.42247			100.35960			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.44944			100.38251			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.47638			100.40539			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.55142			100.46910			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.01392		100.00000	21.85431			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		100.22853			100.16642			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.23296			100.16964			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.23443			100.17071			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.25213			100.18355			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.27568			100.20064			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.53858		100.00000	21.38242			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.53858		100.00000	21.38242			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.12774			101.06880			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.21152			101.14804			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.23436			101.16964			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.09500		102.82169		8.06000	102.82855			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.30287			101.23444			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.42447			101.34944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.39738		100.00000	15.28453			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.39738		100.00000	15.28453			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.43822			101.37835			0.00	30,000,000	770,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.84176			100.78189			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.40500		104.89861		8.37000	104.96175			0.00	0	5,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		98.43631			98.38300			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		98.56344			98.55069			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		96.89316			96.86558			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.47776			101.42492			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.71004			101.64846			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.47169			101.41642			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.54463			101.48657			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.67720			101.61408			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.22905			102.14472			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		103.12477			103.00953			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		62.21934		100.00000	61.76331			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.33549			100.26410			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.34499			100.27158			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		97.64615			97.59055			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000		99.64095			99.58965			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		97.25275			97.13501			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		93.42466			93.36732			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		98.74516			98.69359			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		98.64226			98.59070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC008	On 02/02/2015	Spot Bond		0.00000	98.55682			98.50528			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.31058		100.00000	27.11258			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.13386			101.07100			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	99.81575			101.73404			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.24500	108.90110		9.21000	108.88533			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.86117			105.78960			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.14500	101.98806		9.11000	101.96110			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.29500	99.09072		12.26000	99.09542			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.20177			100.11550			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.25500	104.10166		11.22000	104.12506			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.89525			101.83302			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.13500	105.18376		9.10000	105.18509			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.76099			100.67197			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.69500	100.05802		11.66000	100.08943			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.79640			100.73718			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.63528			101.54877			0.00	1,000,000,000	500,000,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.07680			100.01924			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.00500	93.85143		9.96500	93.93519		30,015,000,000,000.00	3,000,000,000	2,000,000,000.00	
CCT01	On 23/06/2023	Spot Bond		9.88500	120.11630		9.83000	120.36848			0.00	0	200,000,000.00
CCT02	On 12/06/2024	Spot Bond		10.16500	113.52235		10.11000	113.78284			0.00	0	700,000,000.00
CCT03	On 15/03/2025	Spot Bond		9.04500	115.71967		8.99000	116.03504			0.00	0	400,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.97682			101.88355			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.44500	102.15436		11.41000	102.10434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	0.00000		99.89846			99.82244			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.90872			102.83026			0.00	0	700,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.95683			101.87735			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.01647			100.93551			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.24682			101.16888			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.45390			100.37397			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.82898			100.69830			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.70588			101.63337			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.00832			100.93614			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.04683			100.97178			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.09127			101.01294			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		99.64517			102.92918			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.64886			102.89901			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.62936			103.05844			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		99.91012			99.84278			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.12907			101.06144			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.89271			101.83450			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.60105		10.11000	103.51779			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.73966			100.67688			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.20179		2.76000	121.13092			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.12094		3.14000	121.04627			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.59824		8.25000	101.53021			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.81000		122.85205		2.76500	123.11769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	120.56462		2.40000	120.49723			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.57252			101.47741			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.48500	100.61292		8.46500	100.57921			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.44904			100.38464			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.45775			100.39286			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.53500	100.68270		8.51500	100.64869			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.53500	100.68270		8.51500	100.64869			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.58500	103.81747		8.56500	103.78353			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.15567			101.08639			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.26998			101.19363			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.57520			100.51876			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.57520			100.51876			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.92194			99.86328			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.17111			101.10088			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.60963			101.54863			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.70837			101.64346			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.95574		9.35000	101.87982			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.95574		9.35000	101.87982			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.60967			101.54852			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.61387			101.55256			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	62.50500			62.50500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.28339			101.22682			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.10619			101.04953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	101.17573			101.12059			0.00	0	100,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.17940			101.12433			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.10619			101.04953			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.10619			101.04953			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.15734			101.09984			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.95616			101.89507			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.54660			101.48410			0.00	230,000,000	230,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.06426			102.00354			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.06426			102.00354			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.06426			102.00354			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.44496			101.38168			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.02500	103.39863		8.99000	103.44934			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.12979			101.06835			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.30859			101.22985			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.45370			101.38974			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.44735			101.38380			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.50133			101.43790			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.68964			101.62803			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.92508			101.85145			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.68561			101.62294			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.22506			103.16146			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.42398			102.36264			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.26091			101.20299			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.05187			100.99394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283		On 20/09/2015	Spot Bond	0.00000	101.03573			100.97260			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.38963			100.32986			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	102.03927			101.97529			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.35978			101.28663			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.12952			101.05566			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.56971			103.50434			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.01941			100.94641			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.11733			101.04430			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.89812			100.82433			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.23145			101.15748			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.01950			100.94651			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.01950			100.94651			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.01027			100.93672			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	102.55868			102.48934			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	99.90371			99.83161			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.62500	94.14313		10.57000	94.34504			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.14500	95.61400		11.09000	95.81168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.96641			100.89612			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.23587			101.16021			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	99.90590			99.83543			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.36980			100.30434			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.23828			100.16668			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.23831		8.80500	100.16676			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.08847			101.02204			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.37340			100.30730			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	101.13720			101.06772			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.15695			101.08624			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.23323			101.15775			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.18232			101.11140			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.46613			99.36084			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.63363			101.53473			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	78.94285			78.77588			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.28866			101.21115			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.96641			100.89612			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	100.28920			100.22231			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.42613			101.33853			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.97190			100.90120			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.62369			101.52541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343		On 20/12/2023	Spot Bond	0.00000	101.34156			101.26076			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	101.03593			100.97406			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.19642			101.12323			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.28645			100.22020			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	99.99993			99.93941			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.94446			100.87581			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.27393			100.21103			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.55422			101.49096			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	101.58161			101.48504			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	100.23728			100.17246			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.36069			100.29685			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.99351			100.93301			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.34379		10.55000	101.31502			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.80500	105.84507		9.75000	106.16024			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.07584			101.01102			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.10128			100.02530			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.94500	107.39231		11.89000	107.67621			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.10779			100.02692			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.97500	107.10641		11.92000	107.37475			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.40500	106.64411		10.35000	106.90929			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.10779			100.02692			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.32121			100.25221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000	101.31204			101.23162			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.21088			101.13680			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.23323			101.15775			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.08847			101.02204			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.00698			100.93367			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.30500	103.97866		9.26500	104.14521			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.18490			101.09725			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.20036			101.12694			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.45899		10.55000	101.37258			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	98.80966		11.00000	98.77921			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.40363			100.34361			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.22009			101.14543			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.39601			100.33395			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.73500	103.25668		11.68000	103.54552			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.33567			101.25375			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.08847			101.02204			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	91.99458			91.93150			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.16090			101.08994			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.10110			100.02526			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.66117		100.00000	29.75925			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.48408			100.42331			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.35434			100.29162			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	87.48904			87.40623			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.37491			100.30855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	40.24070		7.01000	40.21830			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	164.68553			165.22415			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	8.42000	141.53273		8.36500	141.88273			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.03500	155.45125		7.98000	156.52816			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.03500	155.77494		7.98000	156.84341			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.41390			93.35646			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.35759			93.29966			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.71313			100.64457			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.71313			100.64457			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.16893			101.09884			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.09448			101.02899			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.10916			101.04276			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.70529			100.63660			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.10823			101.04057			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.36980			100.30434			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.01068			100.94910			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.06211			100.99733			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.05552			100.99115			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.06211			100.99733			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.85226			101.78040			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.61959			100.54861			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.08496		8.87000	105.06433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond		8.49500	105.40108		8.46000	105.43639			0.00	0	752,600,000.00
COJ05	On 05/06/2023	Spot Bond		9.94500	118.08297		9.90500	118.23609			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.19500	107.19052		8.19000	107.12519			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.51500	107.34410		9.47500	107.45684			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.58500	107.94323		9.53000	108.20965			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.93500	96.30808		9.88000	96.53094			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.76500	97.08274		10.71000	97.37442			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.76500	94.86886		10.71000	95.15003			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.57008			101.51080			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.60159			101.53778			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	101.48629			101.42333			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.49564			100.43819			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.58456			101.52409			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	101.02150			100.95922			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.45411			100.40171			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.28000	102.39934		11.24000	102.52068			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.96596		100.00000	12.87094			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.43562		100.00000	4.39375			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	13.11926		100.00000	12.99542			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.30381			100.24777			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.82000	98.34780		7.78500	98.37310			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	101.40096			101.34837			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	101.34972			101.29679			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	101.19534			101.14255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT01U	On 28/11/2014	Spot Bond	100.00000		98.57621		100.00000	97.81007			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.30520			101.24341			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.71690			100.65026			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		102.93138			102.87537			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		102.23618			102.17933			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		101.85416			101.79682			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		97.81996			97.72312			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.42351			101.33608			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.59583			100.49017			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		101.60009			101.50155			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.23981			101.16390			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.15181			101.06118			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.50500		106.17350		8.46500	106.30379			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.33500		117.39153		7.31500	117.35434			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.31000		107.18129		8.28000	107.23963			14,401,230,000.00	1,733,000	8,979,125,600.00
DV23	On 27/02/2023	Spot Bond	8.98500		107.85961		8.93000	108.11231			15,950,172,000.00	1,775,200	1,129,438,000.00
DV24	On 18/02/2024	Spot Bond	9.03500		106.23981		8.98000	106.51399			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.44000		107.39371		9.38000	107.79731			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		101.13975			101.08606			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		101.05519			101.00174			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.88539			100.83050			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.77567			100.72090			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.03602			100.97975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000		99.97114			101.64716			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.01791			100.96184			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.82499			100.76635			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.79500		129.62296		7.76500	129.70087			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.27189			92.91152			0.00	2,700,000,000	2,700,000,000.00
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		136.64842		0.20000	136.59681			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		123.46329		2.03000	123.39803			0.00	0	7,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.04000		110.96633		2.04000	111.98083			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.06000		111.79176		2.06000	111.73271			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000		103.80784		2.12000	103.75241			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.40500		108.00081		9.36500	108.09969			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25500		108.65491		9.21500	108.77078			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.81500		101.59201		9.76000	101.85003			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.06500		95.71503		10.00500	95.95508		28,182,000,000,000.00	2,800,000,000	900,000,000.00	
EMM05	On 17/04/2029	Spot Bond	10.21500		102.81418		10.15500	103.02014			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.88133			101.70313			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		101.55852			101.49475			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.21098			101.15083			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	100.00000		19.66463		100.00000	19.22513		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
EPF005	On 06/11/2016	Spot Bond	100.00000		27.68761		100.00000	27.06881		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
EPFC09	On 06/11/2014	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
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.51227			101.45681			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	99.83691			101.49920			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	100.00000	44.11617	100.00000	43.13021			3,950,000,000,000,000.00	39,500,000,000	25,000,000,000.00	
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.00303	100.00000	61.41777				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	98.91599	100.00000	101.34391				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	85.18655	100.00000	84.63339				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.36243	3.00000	133.80877				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.17500	105.65044	11.17000	105.55992				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.14834			103.07278			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.09599			99.02018			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.98799			100.91827			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.67500	97.84080	9.64000	97.86284				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.77792			100.71189			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.63900			101.57185			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	99.84412			99.77702			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	99.85610			99.79423			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	99.84665			99.78076			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.23278			100.17754			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	99.86067			99.80108			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.85494			99.79290			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	99.86182			99.80272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000	99.85704			99.79590			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	99.86948			99.81323			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	99.87136			99.81592			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000	102.03831		7.07000	101.97989			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.63500	105.33387		7.60000	105.37647			1,004,940,841,500.00	131,622,900	5,590,876,000.00
ES23	On 25/01/2023	Spot Bond	8.34500	112.60334		8.29000	112.87152			17,383,469,500.00	2,083,100	6,518,047,900.00
ES26	On 02/04/2026	Spot Bond	8.74500	94.45238		8.69000	94.76183			29,317,612,500.00	3,352,500	3,695,652,500.00
ES33	On 15/09/2033	Spot Bond	9.50500	83.71318		9.44500	84.10195			45,436,751,500.00	4,780,300	32,646,680,300.00
ES42	On 25/04/2042	Spot Bond	9.61000	89.69298		9.55000	90.15040			7,688,000,000,000.00	800,000,000	22,600,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	99.81828			101.71231			0.00	0	300,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	99.81215			101.76686			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.64549			101.58308			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.49984			100.43777			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.96484			100.90207			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	101.29916			101.24649			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.15890			101.10096			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.63939			100.58126			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.46247		100.00000	10.38662			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.18220		100.00000	10.10837			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.18096			101.11913			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.71109			99.64031			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.31792			101.24866			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.40916			101.33495			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.09500	101.27740		9.06000	101.32035			0.00	0	0.00

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	101.15166			101.09647			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.15159			101.09640			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.31086			100.24474			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	104.78154			104.71724			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.58686			101.51836			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.61318			101.54352			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.00500	104.36229		9.96500	104.46832			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.89500	108.21353		10.86000	108.23598			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.23532			101.16111			0.00	800,000,000	400,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.11000	133.11760		2.06500	133.43704			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000	279.56119		2.17000	279.41078			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	111.08655		2.38000	111.02501			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44000	160.44962		2.44000	160.35959			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	219.43256		2.24000	219.31324			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.42500	106.95214		7.42000	106.89178			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.79500	62.84598		7.79600	62.83007			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45400	39.75508		9.45400	39.74453			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.43751		9.69000	38.42677			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	76.51992		100.00000	76.04167			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	78.87127		100.00000	78.40272			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.92167			101.83589			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.30195			101.22362			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.12912			101.06149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	101.23816			101.16378			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.22009			101.14543			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	101.16353			101.09241			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.37249			101.29157			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	101.20036			101.12694			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	101.27528			101.19716			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	101.56743			101.47095			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.52168			101.42807			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	18.60290		100.09221	18.46644			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.09111			101.02451			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.31630			111.31630			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.44782			101.36045			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.76372			103.76372			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.21148			101.13874			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	101.22480			101.15124			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.11976			101.05270			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.14115			101.07143			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.48897			101.39743			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.12140			101.05291			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.70788		13.22500	58.64496			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.05815			100.99362			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.05948			100.99486			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.55429			101.46032			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.10692			101.03933			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	99.33861		3.61500	99.27373			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.15431			101.08377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	101.15431			101.08377			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.89804			101.82646			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.96641			100.89612			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.18445			99.11516			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.08847			101.02204			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.06342			100.99856			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.10256			100.02562			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.24243			101.16637			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93597			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.10152			100.02536			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.34376			100.26990			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.42351			101.33608			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.13062			101.06155			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.40068			101.31550			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.05156			100.98743			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.14115			101.07143			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.14115			101.07143			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.12779			101.06885			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.82162			100.75968			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.86604			100.80065			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.01813			100.96088			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.65901			100.59973			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.20431			101.13064			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.64154			100.58201			0.00	0	0.00

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	101.00006			100.94280			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.61927			100.55986			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.62095			100.56137			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.53220			100.46607			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.48365			100.42362			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.53220			100.46607			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.48171			100.42192			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.08413			100.02092			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	97.82830		8.75000	97.85157			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	102.96419			102.89589			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.28211		100.00000	9.19449			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.48080		100.00000	8.40075			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.94355			100.85958			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.40859		100.00000	1.38679			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.90443			100.83243			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.17608		100.00000	20.70281			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		100.00000	1.59822		100.00000	1.56250			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.37148		100.00000	0.35672			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	9.04089		100.00000	8.83883			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		100.00000	2.26022		100.00000	2.20971			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	9.04089		100.00000	8.83883			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		100.00000	8.89600		100.00000	8.77915			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		100.00000	9.04089		100.00000	8.83883			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.13176			100.06561			0.00	0	0.00

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		0.00000	100.12361			100.06148			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		100.00000	3.20855		100.00000	100.00000			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		100.00000	17.67767		100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.21542			101.14245			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.20881			101.13625			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.42542			101.35658			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.29505			100.22729			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.45000	122.07863		3.40500	122.35401			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.23008			101.15620			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.24204			101.16741			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.50000	121.68747		3.45500	121.96131			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.48000	121.84376		3.43500	122.11821			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.66000	127.46295		2.66000	127.38947			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.73000	134.67085		2.73000	134.59219			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.33067			100.25467			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.07583			101.01149			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.22214			101.14875			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	102.01366			102.01366			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.41869			101.33312			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.36825			101.28581			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.17143			101.09981			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.17010			101.09857			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.27637			102.27637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond		0.00000	101.08968			101.03281			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.28279		100.00000	10.20742			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	24.89867		100.00000	24.71617			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	59.80398		100.00000	59.24558			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	18.82740		100.00000	18.64969			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.80000	150.90560		4.80000	150.79255			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.90164			100.84814			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.48911			101.43204			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.54601			101.48787			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.77686			102.71911			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.77086			100.71194			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	99.81860			99.75862			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.56867			100.50825			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.01800	104.56806		2.01800	104.56806			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.40000	135.44371		2.40000	135.36846			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.39961			100.34016			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.50250		10.38000	100.41858			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.50250		10.38000	100.41858			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	100.26520			100.19273			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.54000	109.29685		2.54000	109.23488			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.55000	209.98883		2.55000	209.86938			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.51000	109.87950		2.51000	109.81746			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.65821			100.60687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond		2.58000	209.10175		2.58000	208.98229			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.31147			100.23342			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.47000	110.17944		2.47000	110.11761			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.60000	108.14271		2.60000	108.08086			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.81781			100.76387			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	47.00200			47.55500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.06650			100.01667			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.70500	106.15822		2.70500	106.09663			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.70000	260.49455		2.70000	260.34317			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.75000	258.67278		2.75000	258.52144			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.40000	97.07647		2.40000	97.02254			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	269.39846		2.68000	269.24239			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	279.35751		2.18000	279.20696			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	265.15340		2.90000	264.99507			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58000	129.12074		2.53500	129.42406			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.29890			100.23519			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11000	129.04731		2.06500	129.35698			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.47132			100.40458			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.73689			100.67246			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.12843			100.01456			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.38000	109.37271		2.38000	109.31210			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.70602		104.97509	19.55520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		23.94751		101.07593	23.77030			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.02864		100.44759	15.91068			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.28748		100.76967	22.12300			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000		117.63414		2.07000	117.57169			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		111.59412		2.33000	111.53275			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.61993			98.61665			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000		111.28927		2.36000	111.22780			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.77327			101.70240			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		348.83190		2.38000	348.63828			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00010			99.94120			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.63357			101.56949			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	6.54500		102.10470		6.56000	102.04578			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.51500		102.04324		7.49500	102.01511			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.95500		102.66096		7.92000	102.68329			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.09500		107.83771		8.06000	107.87496			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.57500		101.58321		8.54500	106.12723			0.00	0	2,851,600,000.00
FRX20	On 01/10/2020	Spot Bond	8.83500		100.56148		8.79500	100.67055			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.42500		91.99877		9.37000	92.22207			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58500		111.90162		9.55000	112.05058			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.85500		98.56990		9.80000	98.86675			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.22000		96.40734		10.16000	96.78186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.21000		79.98149		10.15000	80.37469			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.92937			100.87409			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.96271			100.90537			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.97603			100.91787			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.00929			100.94906			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.06253			100.99901			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.10244			101.03646			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.27526			101.19858			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		101.52481			101.47103			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.59197			101.53569			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.60769			101.55083			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.65248			101.59396			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.71971			101.65868			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.77573			101.71262			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		102.02217			101.94987			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.80782			100.74544			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.97072			100.91257			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.89500		102.02613		8.86000	102.02854			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	100.00000		85.90016		100.00000	85.33380		5,710,000,000,000,000.00	57,100,000,000	32,100,000,000.00	
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.27111			100.21288			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.27668			100.21726			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.28746			100.22572			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.30083			100.23621			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.31936			100.25075			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	101.33625			101.27398			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.65069			100.59718			0.00	300,000,000	300,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.53896			100.47735			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.29603			102.23906			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.44238			100.38751			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.26380			101.20200			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.77650			101.71242			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.96730			100.90584			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	101.44977			101.39509			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.84868			100.79265			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.11500			102.05343			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.35430			100.27887			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.72346			100.66614			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.18108			101.11926			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.14447			100.08277			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.14615			100.08371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC15	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.57156			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000		100.45696			100.40423			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.44694			100.38369			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.41625	97.69554		7.39661	97.66856				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		100.46679			100.40069			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.41645	104.41639		8.39687	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		100.49228			100.42253			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.86673	104.41639		8.84716	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		100.52342			100.44921			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		100.52055			100.45588			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.60572			100.53638			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.62664			100.55485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000		100.05822			99.99585			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.92500		104.20086		8.89000	104.19844			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03500		110.42455		7.99000	110.56725		241,050,000,000,000.00	30,000,000,000	12,099,130,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.99000		283.25860		1.98000	283.31758		69,650,000,000,000.00	35,000,000,000	24,767,460,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.99000		289.48996		1.99000	289.33843		59,700,000,000,000.00	30,000,000,000	10,000,000,000.00	
HWAY34	On 31/07/2034	Spot Bond	9.49500		100.37112		9.40500	101.08276		123,435,000,000,000.00	13,000,000,000	10,706,680,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.40500		101.13490		9.34500	101.59865			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		88.78049		100.00000	88.13559			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		23.18957		100.00000	23.01960			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		58.49228		100.00000	58.06821			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.95244		100.00000	27.74979			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.37518		100.00000	16.25646			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		90.20652		100.00000	89.55128			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000		118.00091		1.72000	117.94183		46,539,468,288,000.00	27,057,830,400	02,160,110,700.00	
I2038	On 31/01/2038	Spot Bond	1.78000		125.27830		1.78000	125.21494		137,565,564,856,000.00	77,284,025,200	22,250,918,400.00	
I2046	On 31/03/2046	Spot Bond	1.82000		125.57416		1.83000	125.22855		29,581,432,244,000.00	16,253,534,200	62,709,982,100.00	
I2050	On 31/12/2050	Spot Bond	1.82000		135.81547		1.83000	135.41202		1,104,131,253,680.00	606,665,524	26,011,150,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		96.55000			96.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.31500		102.66483		7.31000	102.60633			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.71741			101.66105			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.62626			101.57129			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.08500		103.23368		8.06500	103.19142			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.79500		107.88094		7.76000	107.91829			0.00	0	50,000,000.00
IBL28	On 18/08/2016	Spot Bond	7.90500		102.46044		7.88500	102.42850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.14286			100.08154			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000		130.66666		1.50000	130.60353			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.18000		132.51347		2.13500	132.83047			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.98446			100.92951			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.46723			101.40793			0.00	2,100,000,000	700,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.91500		103.41137		7.88000	103.44954			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.45348			101.39845			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.17311			102.11445			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00646			99.95167			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.52500		101.29986		8.49000	101.34889			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.98500		95.24496		8.95500	95.29376			0.00	0	2,385,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.96297			100.90486			0.00	2,100,000,000	700,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.99500		98.84590		7.96000	98.88340			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.03500		102.73364		9.00500	102.79212			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.19183			100.13413			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.19725			100.13794			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.96402		7.90000	100.90026			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.30500		101.61384		8.27000	101.65654			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.21731			100.15193			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		99.94643			99.89275			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.56500		103.98960		7.53000	103.99934			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.26500		105.44626		8.23000	105.50340			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.43500		107.33248		9.38000	107.59898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond	0.00000	100.82503			100.76638			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.32820			100.27056			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.23496			100.17650			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.23990			100.18023			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.24470			100.18381			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00597		100.00000	0.00593			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.45562			100.39881			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.38073			100.32110			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.65500	98.98637		8.61500	99.09901			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.30161		5.00000	100.26129			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.30161		5.00000	100.26129			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.37824		5.00000	101.33743			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.29893		5.00000	100.25811			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.62557		4.00000	100.59254			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.26147		4.00000	100.22876			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.78032		100.00000	33.46492			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.53215		100.00000	33.21905			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.53215		100.00000	33.21905			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.59164		9.20000	105.51339			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.97013			100.90248			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.97013			100.90248			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.84416			99.77707			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.38836		100.00000	8.32688			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1002	On 12/01/2015	Spot Bond	0.00000	100.86322			100.80927			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	82.57919		100.00000	82.02247			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.83500	101.38249		8.81500	101.31797			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.61353			99.53169			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.58229		100.00000	10.50557			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	59.80398		100.00000	59.24558			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.42057		100.00000	9.29683			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	97.56739		100.00000	96.80315			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000	99.89737		6.25000	99.88028			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000	99.77789		6.25000	99.76085			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000	99.65870		6.25000	99.64170			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000	99.53980		6.25000	99.52284			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000	99.41197		6.35000	99.39478			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	98.80460		6.40000	98.78749			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000	98.68492		6.40000	98.66785			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000	98.55449		6.45000	98.53733			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000	98.43449		6.45000	98.41737			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.31478		6.45000	98.29770			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.19536		6.45000	98.17832			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.06373			100.98745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		11.03308	102.10558		10.99683	102.04133			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.03308	101.20631		10.99683	101.14262			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.18179			101.11088			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	101.78223			101.69560			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.15959			101.09006			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.67001		6.50000	100.61696			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.18722			101.11460			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	95.44484			95.44103			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.14557			101.08431			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.53432			100.47680			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.14115			101.07143			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.12553			100.06272			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.89047			100.83639			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.88402			100.83117			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.12512			100.07146			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94558			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.53105			101.47864			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.51382			101.46203			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	95.77318			95.72364			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	103.00164			102.94740			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.44506			102.39190			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.46112			100.40769			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	101.00192			100.94521			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	101.11958			101.03788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond	0.00000		101.33306			101.28030			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		103.59260			103.53466			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		99.94595			99.86544			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		85.08159		100.00000	84.49074			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.74170			100.68366			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.58797			100.52556			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.59554			100.53231			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.59500		101.10490		8.57500	101.07802			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.83569			100.77455			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.85525			100.79263			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.86831			100.80471			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.53174			100.47094			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.55853			100.49464			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		101.82015			101.77005			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.49500		99.15362		9.16500	105.33851		255,007,215,000,000.00	26,857,000,000	14,857,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		101.15628			101.09233			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.48500		104.39303		8.45000	104.41113			0.00	0	2,040,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.73048			100.66854			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.66688			100.60282			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.09556			101.97264			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.95613			101.88010			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.20216			101.13001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.49500	105.24614		8.49000	105.17741			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.82173			102.75513			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.54036			101.46823			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	126.30636		3.22500	126.34834			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.62000	140.70544		3.62000	140.61302			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.92696			100.85683			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.66040			100.59026			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.57425			100.50315			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.40353			101.33346			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.99865			100.92895			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000	98.40633		3.72000	98.34123			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000	104.74569		3.72000	104.67640			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.50043			101.42664			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.90640			99.83610			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.14500	110.66141		10.11000	110.67781			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.43996			100.36007			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72000	139.16603		3.72000	139.07350			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	98.91599		100.00000	99.72677			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	99.18479		100.00000	99.88923			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.50884			101.45417			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond	6.25000	99.86320		6.25000	99.84613			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.35000	99.49801		6.35000	99.48079			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.35000	99.37760		6.35000	99.36042			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000	98.89026		6.40000	98.87312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA503	On 15/01/2015	Spot Bond	6.40000		98.77038		6.40000	98.75327			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		98.65078		6.40000	98.63372			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.45000		98.52017		6.45000	98.50302			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.40025		6.45000	98.38315			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.28063		6.45000	98.26356			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.95842			99.89601			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.87922			100.82289			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.60486			100.54786			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.69735			100.63826			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.58535			101.52932			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.78793			101.72256			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.45766			101.39595			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.58838			100.52598			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.59217			100.52936			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.59974			100.53612			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.56565			100.50570			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.44410			100.38126			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.25123			100.18872			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.11215			101.04947			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.86672			99.80926			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.45816			101.40212			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.44364			101.38817			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.81891			100.75480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000	100.59837			100.54292			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.34425			100.28376			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.22538			100.16935			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	101.03444			100.97629			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.88064			100.81790			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.90285			100.83848			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.90285			100.83847			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.86500	104.53041		8.83000	104.58999			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.32206		100.00000	13.17235			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.41139		100.00000	10.27464			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.46755			100.40956			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.07500	104.10320		9.03500	104.22780			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.25591			100.19219			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	99.92426			99.86722			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	101.10486			101.04716			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	101.89272			101.84062			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.33042			100.27237			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.53112			101.47277			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.29500	100.45179		7.29000	100.39710			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	100.00000	9.10926		100.00000	100.00000		480,000,000,000,000.00	4,800,000,000	4,800,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	99.45946		100.00000	98.65952			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.23845			100.17368			0.00	800,000,000	400,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	84.65229		100.00000	84.07642			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.28561			100.22089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.88163		100.00000	39.59249			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.96208			100.89671			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		98.91599		100.00000	98.11828			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		96.77550		100.00000	96.02337			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		83.29895		100.00000	82.74114			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		87.74764		100.00000	87.16004			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		82.28181		100.00000	81.73809			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		92.16014		100.00000	91.47747			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.21922			101.15533			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.26339			101.19711			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.40646			101.33928			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.58441		100.00000	52.20318			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.66403			101.59228			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.17934			100.10271			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.41500		140.05144		8.36000	140.50423			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.15375			101.09780			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.02976			100.97074			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.12874			101.06581			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.44316			101.38446			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.00369			100.94311			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.24043			100.17508			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.20878			100.14598			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.57500		99.65314		8.54000	99.66852			0.00	0	2,445,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.64500	97.88059		8.61000	97.91196			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.16500	102.16602		9.13500	102.22375			0.00	0	587,900,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.71348			101.62275			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.81500	105.26055		9.81000	105.18305			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.86529			101.76630			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.69881			101.63564			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.80629			101.73906			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.93488			101.86278			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	99.70991			99.65872			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.51202			99.45974			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	98.96283			98.91097			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.55912			100.50644			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	98.49635			98.44450			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	92.17172		100.00000	91.47870			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.25236			101.19491			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.26156			101.20371			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.13050			101.04799			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.62078			100.56438			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.20834			101.15311			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.73161			101.67350			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.06641			101.01012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		101.43070			101.37459			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.98359			99.93423			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.97299			99.91963			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.47215			100.41828			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.57472			100.51750			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.07754			100.01938			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.05270			99.99994			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.05403			99.99997			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		99.19137		100.00000	98.39573			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		36.95152		100.00000	36.68068			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		89.65517		100.00000	88.99756			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.47363		100.00000	17.24412			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.85930		100.00000	20.39312			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.99493		100.00000	20.52572			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.52500		102.45933		8.49000	102.51760			0.00	0	543,400,000.00
MBSA02	On 15/04/2019	Spot Bond	8.54500		101.92929		8.51000	101.98721			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.26479			101.19843			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.18104			101.11922			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.55011			100.49177			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.70923			100.64805			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.52914			102.46444			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.64714			102.57948			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.73000		102.33054		7.69500	102.32832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond		8.51500	106.06351		8.48000	106.11421			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.33000	106.94936		9.29000	107.08043			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.30000	103.99674		6.28500	103.94486			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.96935			100.91160			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.00264			100.94283			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.33500	104.97110		9.30500	105.01018			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.46500	102.13121		7.46000	102.07330			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	101.56041			101.49744			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.65500	104.19567		8.62000	104.20250			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	101.13364			101.07213			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.20500	105.54510		9.16500	105.66097			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.58732		100.00000	15.47308			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.79404			101.73792			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.35500	104.06393		8.32000	104.07363			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.41500	104.28880		7.41000	104.23023			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.34500	107.47996		8.31000	107.49326			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.15471		100.89771	6.10974			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.23679		100.61875	6.19133			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	99.92477			99.86813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond		0.00000	99.92407			99.86702			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	99.91782			99.85595			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	99.91033			99.84282			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.73075	100.00000		0.72545			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.73075	100.00000		0.72545			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.80000	96.74075		8.74500	101.09784			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.94278		7.59000	100.88150			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.85500	104.31456		8.82500	104.37965			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.65500	104.81532		8.61500	104.93893			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.61848			101.56268			0.00	0	5,900,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.13500	105.06505		9.08000	105.33779			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.79163			102.73670			0.00	0	3,100,000.00
NBK14A	On 26/06/2021	Spot Bond		9.01500	104.72528		8.97500	104.89851			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.66156			101.60608			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.86193			102.80593			0.00	58,000,000,000	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.50477			100.44950			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.54164			101.48670			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.93220			100.87463			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.87944			100.82242			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.93537			100.87483			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.01500	104.46565		7.01000	104.41016			0.00	0	672,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.38835			102.33119			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.34500	113.82621		8.31000	113.89638			0.00	0	1,449,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.59000	36.67739		10.53500	36.82931			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.21500	101.62584		7.21000	101.56965			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.66786			100.60772			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.47507			100.40775			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.69500	103.34650		7.67500	103.30792			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.98254			100.92272			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	102.06478			102.00896			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.58358			101.52817			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.75818			100.69187			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.57975			100.51341			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.53405			101.46901			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	92.88563			92.83019			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.43653			101.37467			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	100.29773			100.23444			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.25604			100.19232			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	89.22311			89.16579			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.91322			100.85724			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.85590			99.79378			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.04589			100.98340			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.99264			100.93345			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.46483			101.40261			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.96000			100.90282			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.94731			100.88968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.94665			100.88906			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.19894			100.13960			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.08847			101.02204			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.76000		106.80527	9.70500		107.12303			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.08188			101.01586			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.79500		105.67239	9.74000		105.99855			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.08847			101.02204			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.98032			100.92064			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.02006			100.96033			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.09901			101.03192			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.11219			101.04427			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.00500		103.59641	8.00000		103.53320			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.33932			100.26713			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		103.53448			103.46807			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.72500		105.46979	9.69000		105.66209			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		102.67912			102.61265			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.64271			100.57088			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.63250			100.57897			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.74500		109.97207	11.71000		117.48189			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		107.54562			110.19821			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		102.16369			102.08836			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		170.15060	2.19000		170.05876			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		137.95584	2.60000		137.87697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	8.38500	107.05121		8.35500	107.11731			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.14340			101.08863			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.01500	108.39799		8.98500	108.45388			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.62400			101.56488			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.68374			101.62951			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.53655			101.48076			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.59125			101.53338			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.55845			101.50183			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.21500	109.96006		9.18500	110.04816			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.59131			101.53344			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.62405			101.56493			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.60219			101.54390			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.41500	108.42120		9.38500	108.47221			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.66785			101.60707			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.64591			101.58596			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.65685			101.59648			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	102.06101			101.98521			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.92778			101.85707			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.68964			101.62802			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.20500	119.15978		8.17000	119.21033			0.00	0	690,840,000.00
NRA022	On 31/10/2022	Spot Bond	9.05500	118.19944		9.01500	118.36279			0.00	0	434,610,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	175.51169		2.08500	175.41844			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.85500	123.45625		9.80000	123.82848			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.91485			102.85624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.74922			100.69297			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.07959			101.01689			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.31235			101.25209			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.57207			101.51048			0.00	0	400,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.79345			101.72175			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.24150			102.14902			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.69810		100.00000	18.56254			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	57.22307		100.00000	56.80820			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.30500	101.81120		7.30000	101.75567			5,844,000,000,000.00	800,000,000	8,660,400,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	21.48640		100.00000	21.33062			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	88.44555		100.00000	87.82561			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	99.97633			99.92208			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.33917			100.28248			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	101.32740			101.27041			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	101.22310			101.16628			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.51644			100.45447			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.04559			100.98670			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.04319			100.98165			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.40763			100.34606			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.30500	106.05662		9.26500	106.22794			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.27436			100.21592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.28188			100.22182			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.28526			100.22447			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.29277			100.23036			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.32504			100.25567			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.33253			100.26154			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.22450			100.15755			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.83500	42.57060		7.78000	42.79496				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.31500	107.89120		6.31000	107.83993			138,930,000,000,000.00	22,000,000,000	59,816,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.48500	94.74814		6.46500	94.71370			0.00	0	0.00	0.00
R159	On 15/09/2016	Spot Bond	6.58500	113.89833		6.56500	113.87431			903,491,378,977,500.00	37,204,461,500	51,010,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.41500	89.00146		6.39500	88.98686			0.00	0	0.00	0.00
R186	On 21/12/2026	Spot Bond	8.01500	123.09142		7.96000	123.48909			8,651,454,685,587,000.00	79,407,945,800	90,150,072,300.00	
R187P	On 21/12/2026	Spot Bond	7.75500	39.79081		7.70000	40.02204			0.00	0	0.00	0.00
R188P	On 21/12/2027	Spot Bond	7.67500	37.24999		7.62000	37.48664			0.00	0	0.00	0.00
R197	On 07/12/2023	Spot Bond	1.68000	289.76598		1.68000	289.62158			33,355,687,008,000.00	19,854,575,600	35,477,800,200.00	
R201	On 21/12/2014	Spot Bond	5.72500	103.70807		5.71000	103.66147			11,450,000,000.00	2,000,000	6,445,694,300.00	
R202	On 07/12/2033	Spot Bond	1.75000	235.44652		1.75000	235.32783			206,447,821,475,000.00	17,970,183,700	84,063,647,500.00	
R2023	On 28/02/2023	Spot Bond	7.73500	101.59318		7.68000	101.86299			1,685,939,849,321,000.00	17,962,488,600	42,455,588,600.00	
R203	On 15/09/2017	Spot Bond	6.79500	104.96908		6.76000	105.00257			1,750,979,540,547,000.00	57,686,466,600	58,444,513,800.00	
R2030	On 31/01/2030	Spot Bond	8.45500	98.34100		8.39500	98.77119			2,076,345,840,950,000.00	45,576,090,000	22,139,553,700.00	
R2032	On 31/03/2032	Spot Bond	8.60500	97.74206		8.54500	98.20006			1,135,467,947,595,000.00	31,954,439,000	30,995,300,000.00	
R2037	On 31/01/2037	Spot Bond	8.73000	100.09342		8.67000	100.60064			380,346,373,692,000.00	43,567,740,400	38,857,234,000.00	
R204	On 21/12/2018	Spot Bond	7.09500	106.27106		7.06000	106.33606			1,999,344,780,427,500.00	81,796,304,500	16,339,613,200.00	
R2044	On 31/01/2044	Spot Bond	8.82000	101.67200		8.75500	102.27819			1,147,878,900,000,000.00	30,145,000,000	45,791,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.80500	101.10451	8.74500	101.67560					1,357,556,018,235,000.00	54,180,127,000	78,898,836,900.00
R207	On 15/01/2020	Spot Bond	7.33500	101.94882	7.30500	102.01638					1,220,322,612,829,500.00	66,369,817,700	19,771,217,700.00
R208	On 31/03/2021	Spot Bond	7.50500	96.97328	7.46500	97.11031					2,219,932,765,447,500.00	95,793,839,500	12,076,579,500.00
R209	On 31/03/2036	Spot Bond	8.64500	77.52204	8.58500	77.94579					1,141,941,715,687,500.00	32,092,737,500	60,612,963,600.00
R210	On 31/03/2028	Spot Bond	1.72000	174.06588	1.72000	173.97844					23,765,419,568,000.00	13,817,104,400	53,084,797,500.00
R211	On 31/01/2017	Spot Bond	0.80000	132.64867	0.80000	132.59211					82,549,181,920,000.00	03,186,477,400	79,196,729,000.00
R212	On 31/01/2022	Spot Bond	1.61000	137.52528	1.56500	137.86270					59,420,738,188,000.00	36,907,290,800	28,095,435,800.00
R213	On 28/02/2031	Spot Bond	8.49000	88.32971	8.43000	88.74588					1,402,750,085,772,000.00	65,223,802,800	02,651,331,200.00
R214	On 28/02/2041	Spot Bond	8.75000	78.24707	8.69000	78.69105					3,357,373,242,125,000.00	83,699,799,100	12,082,204,500.00
R227C	On 15/03/2015	Spot Bond	6.64500	97.77495	6.62500	97.72946					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.48500	94.74814	6.46500	94.71370					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.40500	91.86815	6.38500	91.84426					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.41500	89.00146	6.39500	88.98686					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.73000	99.36047	5.71500	99.31578					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.55500	96.12944	6.53500	96.09017					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.42500	93.20920	6.40500	93.18112					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.40500	90.33627	6.38500	90.31795					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.46500	87.42562	6.44500	87.41594					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.77000	84.03752	6.73500	84.06621					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.82000	81.16375	6.78500	81.20487					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.10000	77.72397	7.06500	77.77466					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.08000	75.11900	7.04500	75.18082					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.06000	72.61537	7.02500	72.68754					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.05000	70.17409		7.01500	70.25577			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.29500	66.89089		7.26500	66.96047			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.27500	64.61307		7.24500	64.68975			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.42500	61.75168		7.38500	61.87259			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.39500	59.66384		7.35500	59.79235			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.36500	57.66329		7.32500	57.79880			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.33500	55.74596		7.29500	55.88790			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.29500	53.95280		7.25500	54.10082			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.25500	52.23752		7.21500	52.39114			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.95500	47.24510		7.90000	47.45581			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.91500	45.61493		7.86000	45.83068			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.87500	44.05799		7.82000	44.27828			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.83500	42.57060		7.78000	42.79496			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.79500	41.14930		7.74000	41.37730			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.75500	39.79081		7.70000	40.02204			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.71500	38.49201		7.66000	38.72612			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.67500	37.24999		7.62000	37.48664			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.69672			100.61680			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.86641			101.79510			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.74333			100.66424			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.60324			100.52817			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.04927		100.00000	19.90390			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.95153		100.00000	8.88663			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.43968		100.00000	24.26055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		49.21588		100.00000	44.44444			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.12183			101.06629			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.28015			101.21752			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.66042			101.60356			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.86744			100.81256			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000		101.46022			101.40807			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		102.03398			101.97730			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.62152			100.56337			0.00	0	300,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.02309			100.03930			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.30518			101.24340			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.41702			100.35497			0.00	0	6,370,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.54106			101.47975			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.36880			101.30495			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.71469			100.65790			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.44076			100.37831			0.00	0	500,000,000.00
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		102.43268			102.34618			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		83.66507			83.51807			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		81.03185			80.91034			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		84.48458			84.31104			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		88.73255			88.57961			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.28831			101.19770			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		81.99919			81.86640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		91.85799			91.70314			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.38894		12.35000	105.28603			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.22998		100.00000	13.13406			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.45747			100.38933			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.33328			101.26320			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.97031			101.90468			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		101.06632			100.99992			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.18756		100.00000	4.15687			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.77427		100.00000	22.60916			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.57250		100.00000	33.32910			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.35797		100.00000	12.31260			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.81176		100.00000	26.61737			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.67980			99.54297			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.18032			77.02264			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.80500		106.17552		8.76500	106.30108			0.00	0	773,800,000.00
RW23	On 10/12/2023	Spot Bond	8.98500		107.17402		8.93000	107.44159			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.72000		108.24805		9.66000	108.63389			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.47727			96.68072			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.78500		110.61050		7.76500	110.58021			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.76100			101.69401			0.00	600,000,000	200,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.84500		106.40737		8.81000	106.42545			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.40081			101.33833			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.57321			102.50980			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.24934			100.18158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18		On 24/10/2020	Spot Bond	0.00000	100.39201		100.32301			0.00	0	0.00
SBK19		On 24/10/2019	Spot Bond	0.00000	100.38542		100.31764			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	6.96500	105.82666	6.96000	105.77028			5,572,000,000,000.00	800,000,000	400,000,000.00
SBK9		On 10/04/2018	Spot Bond	8.59500	100.13629	8.56000	100.16853			0.00	0	2,370,000,000.00
SBN27		On 15/09/2015	Spot Bond	7.77500	106.65881	7.77000	106.59563			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.96000	106.50429	7.96000	106.43542			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.56500	106.83465	7.56000	106.77316			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.19500	101.39570	8.16000	101.41591			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.71000	106.71318	7.70500	106.65053			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.94500	106.51681	7.92500	106.46490			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	101.15812		101.09753			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.82298		100.75854			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.84500	103.84828	7.81000	103.87215			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.90126		100.84458			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	101.03559		100.97372			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	104.95618		104.89971			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.27500	108.27542	9.23500	108.39552			0.00	0	710,000,000.00
SBS20		On 15/05/2026	Spot Bond	9.91500	100.78154	9.86000	101.07821			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	99.84974		99.78506			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	101.83344		101.78078			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	101.82073		101.76115			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.99851		103.94171			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.67500	104.80976	8.64000	104.86716			0.00	0	1,084,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		15.50112		100.00000	15.39898			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.27500		107.47195		9.22000	107.74267			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.51180			100.45537			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.78500		103.21923		8.73000	103.35077			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.92500		92.06066		9.87000	92.33159			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		101.17088			101.11279			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.66500		104.88339		9.61000	105.20166			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.04152			100.98296			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.06978			101.00958			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.81500		103.20058		9.76000	103.46632			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.20500		96.78597		9.16500	96.91484			0.00	0	5,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.58500		109.75685		7.56500	109.72228			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		278.74749		2.21000	278.59660			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.44500		130.82104		1.44500	130.75843			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		100.60193			100.54336			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.39738		100.00000	15.28453			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		129.08000		2.07000	129.01170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.67001		6.50000	100.61696			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.54504			102.48137			0.00	0	1,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.91326			100.84971			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.43588			102.37194			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.82500		103.01207		8.79000	103.02012			0.00	0	262,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.16210			102.09673			0.00	448,400,000	123,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.92088			100.85953			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.03573			100.97260			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.94934			100.89282			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.41495		100.00000	16.29594			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.25915			101.19652			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		64.17822		100.00000	65.45789			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.15407			101.09140			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		23.24650		100.00000	23.07612			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.82205		100.00000	34.49336			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		25.64557		100.00000	25.40611			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.13500		104.09146		9.10000	104.15326			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.47144			100.40383			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.85805			100.78393			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.83500		105.17608		7.81500	105.14340			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.69500		102.04949		8.66000	102.08942			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.14500		101.52065		8.11000	101.54132		43,983,000,000,000.00	5,400,000,000	4,560,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.66594			101.60602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.85803			101.80170			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		102.17203			102.11319			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.13204			101.07133			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.16259			101.10020			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.94588			100.15166			0.00	2,700,000,000	900,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.89500		106.14144	7.86000		106.12797			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.53798			100.47830			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.81448			100.75637			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.52154			100.45952			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.05500		96.34731	9.01500		96.44168			0.00	0	125,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.56266			101.49638			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.03198			100.96469			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.30720			100.24189			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.11300		89.49292	9.07300		89.60461			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.60500		91.77657	8.56500		91.89589			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.97000		103.56416	6.95500		103.50718			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.59500		96.77857	8.56500		96.83159			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.17632			101.11118			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.97500		101.94695	7.94000		101.96918			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000		110.17944	2.47000		110.11761			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.04500		102.93513	8.01000		102.98935			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		102.08167			101.99820			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.61500		110.30535	9.56000		110.62748			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.37247			101.31344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond		9.84000	78.51925		9.78000	78.85785			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.42989			100.36589			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	101.09127			101.02458			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.50172			100.44125			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.03575			100.96969			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.56030			100.49273			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.47427			98.41978			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000		98.91599		100.00000	98.11828			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	99.86248			99.81092			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	102.19032			102.05622			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	99.75943			99.70788			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	102.27563			102.12392			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	99.63842			99.58677			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	99.49695			99.44491			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond		0.00000	99.48900			99.43790			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94829			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94821			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond		0.00000	99.50336			99.49933			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond		0.00000	99.87937			99.82767			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond		0.00000	99.86185			99.81004			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond		0.00000	99.86192			99.81014			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond		0.00000	99.75869			99.70698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1185	On 28/11/2014	Spot Bond	0.00000	99.69017			99.63854			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	99.63818			99.58650			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	99.66590			99.54061			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.77500	106.24103		6.77000	106.18716			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.62500	103.61123		8.57000	103.93054			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	44.62807		100.00000	44.30452			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.40156			100.34482			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.13308			100.07622			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.37994			101.32057			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	99.82291			101.39822			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.93609			100.88039			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.98273			100.92415			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	99.80722			99.75465			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	99.58973			99.53845			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.24782			100.19099			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.83500	103.82493		7.81500	103.79190			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.42119			100.36080			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.43238			100.37038			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.42923		7.83000	102.36511			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.41504			100.35554			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.42903			100.36751			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.45326			102.38618			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.41504			100.35554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.42903			100.36751			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.22272		7.16000	102.16411			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.45639			100.39093			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.45416			100.38902			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.50763			100.43480			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.50040			100.42861			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.71742			100.61430			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.69274			100.59319			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.41448			100.35506			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.43238			100.37038			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.61089		8.73000	102.58706			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.41280			100.35362			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.42903			100.36751			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.56500		101.31631		8.53000	101.40165			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.41805			100.35895			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.43793			100.37599			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.45750			100.39189			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.45137			100.38663			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.45837			100.39350			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.50652			100.43385			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.50430			100.43194			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		94.41678			94.35407			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.67901			100.58144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.68120			100.58332			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.68400			100.58680			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.91616			100.85516			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.94684			100.88376			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.93500	102.16070		8.90500	102.24765			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.02660			100.95810			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.12471			101.04954			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.52281			101.42045			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.43850			100.37647			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.10400		101.06155	6.05934			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	100.57217			100.51651			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.46308			100.39666			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.48538			100.41575			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.71961			100.61618			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.75230			100.69419			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.42998			100.36917			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.43566			100.37404			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.42998			100.36917			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.43566			100.37404			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.43850			100.37647			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.42657			100.36625			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.43566			100.37404			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.46688			100.40079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.46688			100.40079			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.46688			100.40079			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.51224			100.43965			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.52357			100.44936			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.50941			100.43722			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.73529			100.63072			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.74936			100.64277			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.74373			100.63795			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.44500	102.39927		7.44000	102.34108			0.00	0	1,585,000,000.00
TL20	On 22/02/2020	Spot Bond		9.33500	90.77088		9.30500	90.81475			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.69500	104.01067		7.66000	104.04179			0.00	0	27,486,600,000.00
TN20	On 17/09/2020	Spot Bond		9.18500	107.39291		9.14500	107.49805			12,074,601,000.00	1,314,600	19,261,514,600.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.09055		100.00000	1.08037			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.48500	107.95339		9.43000	108.21624			0.00	0	7,800,000,000.00
TN25	On 19/08/2025	Spot Bond		9.75000	100.46993		9.69500	100.75095			0.00	0	16,770,000,000.00
TN27	On 14/11/2027	Spot Bond		9.80000	93.36679		9.74500	93.67613			0.00	0	6,249,500,000.00
TN30	On 09/10/2030	Spot Bond		10.20500	103.20180		10.14500	103.59448			0.00	0	12,000,000,000.00
TN40	On 01/10/2040	Spot Bond		10.70000	101.36079		10.64000	101.80136			0.00	0	9,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.66342			101.60719			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	102.67475			102.61773			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	99.86482			99.80656			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	99.86133			99.80154			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	99.86088			99.80092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.84325			99.77574			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.80707			99.72397			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	99.86113			99.80126			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.81733			100.76265			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.70204			100.64254			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.71626			100.65554			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	95.64353			95.59190			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	95.36836			95.31364			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701		10.00000	100.19383			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010		9.75000	100.18900			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040		100.00000	10.18852			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.13043			101.07001			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.19849			101.13433			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.23626			101.17004			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.24381			101.17718			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.45502			101.37678			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.92069			101.81672			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.42234		100.00000	11.27232			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	99.95201			99.90402			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	99.73136			99.68395			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	98.79414			98.74459			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	98.33250			98.27500			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	97.19089			97.14654			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	97.85608			97.80015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond		0.00000	97.63597			97.58099			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	97.39375			97.33907			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	97.15434			97.09997			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	96.43260			96.37882			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	96.16277			96.10872			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	98.98109			98.92928			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	95.51282			95.45697			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	95.33727			95.28241			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	95.03507			94.97970			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	94.71398			94.65794			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	94.43482			94.37860			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	95.09733			94.98152			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	99.11949			99.06965			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	94.01043			93.89598			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	93.37122			93.31489			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.90379		100.00000	14.79574			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	86.61744		100.00000	86.02417			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	101.53478			101.48185			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	101.46103			101.40822			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	101.42449			101.37173			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	63.63208		100.00000	62.20996			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.47158			100.41918			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	102.07787			102.02068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC070	On 14/01/2015	Spot Bond	0.00000		101.85168			101.80025			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		101.77740			101.72613			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		101.66546			101.61448			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.59093			101.53201			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		101.79162			101.74043			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.43559			101.38242			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		101.79737			101.74602			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.90500		110.53612		8.86500	110.65703			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.79367			100.73873			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.82007			100.76540			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00020			99.94370			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00009			99.94165			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00016			99.94165			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.86768			100.80741			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.89053			100.82861			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.97500		113.56741		6.95500	113.53471			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000		243.19493		1.29000	243.08160			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.63500		105.30778		6.63000	105.25449			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.29500		107.95405		7.26000	107.97338			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.65000		109.15754		7.61500	109.22760			0.00	0	60,000,000.00
WSP4	On 28/05/2020	Spot Bond	7.96000		108.64477		7.93000	108.71219			0.00	0	250,000,000.00
WSP5	On 28/05/2021	Spot Bond	8.04500		108.84078		8.00500	108.97788			0.00	0	2,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.26500	96.13722		6.26000	96.09190			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.19500	94.42895		6.19000	94.38582			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.74000	99.68647		5.72500	99.64054			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.26500	96.12111		6.26000	96.07580			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.04000	71.31168		7.00500	71.38886			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	52.03428		100.00000	51.73868			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	27.54240		100.00000	27.38593			0.00	0	0.00
Total for j-Bonds :										50,247,632,164,072,200.00	5,043,928,824	07 044 008 900.00
Grand Total:										50,247,668,525,930,400.00	5,044,337,375	07 047 923 332.00