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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 30/10/2014	Any day expiry		10.91530	10.91530		10.85040	10.85040		10.72	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry		10.87240	10.87240		10.85580	10.85580		9.69	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.04960	0.00005	0.13850	0.00014	0.050	18.36	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	17.36310	0.01736	20.29770	0.02030	17.363	10.84	0.00	0	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.01900	0.00002	0.02640	0.00003	0.019	22.39	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry		10.87420	10.87420		10.85760	10.85760		9.88	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	143.62050	0.14362	133.90720	0.13391	143.620	11.39	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	3.36610	0.00337	4.03390	0.00403	3.366	13.44	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry		10.88300	10.88300		10.86650	10.86650		9.90	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	42.71050	0.04271	43.04270	0.04304	42.711	10.40	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		10.88660	10.88660		10.87000	10.87000		10.02	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		10.90990	10.90990		10.89300	10.89300		10.11	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	71.63710	0.07164	79.30620	0.07931	71.637	10.26	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.16330	0.00016	0.18820	0.00019	0.163	25.99	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		10.91170	10.91170		10.89480	10.89480		10.16	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	288.83470	0.28883	304.50870	0.30451	288.835	11.55	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	2.79540	0.00280	4.11510	0.00412	2.795	14.37	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		10.91530	10.91530		10.89830	10.89830		10.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 10/12/2014	Any day expiry		10.93780	10.93780		10.92030	10.92030		10.44	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		10.93970	10.93970		10.92210	10.92210		10.46	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.94170	10.94170		10.92390	10.92390		10.48	574,286,066.20	52,486	963,892.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.05970	0.00006	0.07890	0.00008	0.060	16.16	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.29100	0.00029	0.36800	0.00037	0.291	14.88	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.32940	0.00133	1.61350	0.00161	1.329	13.64	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	1.96810	0.00197	2.16850	0.00217	1.968	13.19	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	2.78420	0.00278	3.01460	0.00301	2.784	12.41	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	845.47480	0.84547	827.93230	0.82793	845.475	11.76	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	3.77480	0.00377	4.03230	0.00403	3.775	11.76	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	648.97270	0.64897	631.49340	0.63149	648.973	10.46	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	8.36030	0.00836	8.69710	0.00870	8.360	10.20	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	8.66070	0.00866	9.01610	0.00902	8.661	10.14	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	8.97360	0.00897	9.66550	0.00967	8.974	10.08	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	9.63850	0.00964	11.07990	0.01108	9.639	9.95	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	10.36080	0.01036	12.65950	0.01266	10.361	9.82	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	13.65740	0.01366	16.36680	0.01637	13.657	9.86	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	14.60400	0.01460	17.41810	0.01742	14.604	9.87	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	18.92510	0.01893	22.17260	0.02217	18.925	9.92	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	20.14870	0.02015	23.50780	0.02351	20.149	9.93	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	22.77870	0.02278	26.36630	0.02637	22.779	9.96	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	27.21310	0.02721	31.14990	0.03115	27.213	9.99	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	36.02670	0.03603	40.56450	0.04056	36.027	10.06	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	42.24590	0.04225	47.14950	0.04715	42.246	10.09	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	59.74890	0.05975	65.51520	0.06552	59.749	10.18	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	280.32050	0.28032	268.65780	0.26866	280.320	10.21	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	273.47050	0.27347	261.92850	0.26193	273.470	10.23	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	247.04900	0.24705	235.99620	0.23600	247.049	10.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	234.43780	0.23444	223.62830	0.22363	234.438	10.30	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	96.58440	0.09658	103.69470	0.10369	96.584	10.31	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	100.53460	0.10053	107.76420	0.10776	100.535	10.32	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	199.05960	0.19906	188.96700	0.18897	199.060	10.37	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	177.53770	0.17754	167.91540	0.16792	177.538	10.42	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	150.77830	0.15078	161.21330	0.16121	150.778	10.46	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	155.96490	0.15596	167.14870	0.16715	155.965	10.47	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	161.25110	0.16125	173.18320	0.17318	161.251	10.48	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	133.75580	0.13376	128.68420	0.12868	133.756	10.73	334,389.50	2,500	40,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	192.05580	0.19206	204.78420	0.20478	192.056	10.73	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	113.75810	0.11376	109.51970	0.10952	113.758	11.04	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	104.88870	0.10489	101.02200	0.10102	104.889	11.19	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	260.38790	0.26039	274.43790	0.27444	260.388	11.24	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	94.12840	0.09413	90.70950	0.09071	94.128	11.39	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	89.17430	0.08917	85.96060	0.08596	89.174	11.49	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	77.92570	0.07793	75.17500	0.07518	77.926	11.75	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	336.22570	0.33623	351.27500	0.35127	336.226	11.75	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	68.14600	0.06815	65.79260	0.06579	68.146	12.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.30	Call	59.65570	0.05966	57.64080	0.05764	59.656	12.25	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	53.67950	0.05368	51.89990	0.05190	53.679	12.46	0.00	0	7,300.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	45.90040	0.04590	44.42090	0.04442	45.900	12.76	183,601.60	4,000	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	39.34490	0.03934	38.13300	0.03813	39.345	13.07	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	593.85560	0.59386	610.66910	0.61067	593.856	13.27	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	27.07610	0.02708	26.59030	0.02659	27.076	13.82	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	25.79590	0.02580	25.38250	0.02538	25.796	13.92	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	25.18240	0.02518	24.80290	0.02480	25.182	13.98	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	19.43850	0.01944	19.36320	0.01936	19.438	14.53	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	18.14880	0.01815	18.13680	0.01814	18.149	14.68	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	15.17620	0.01518	15.30120	0.01530	15.176	15.09	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	13.90960	0.01391	14.08820	0.01409	13.910	15.29	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	12.76900	0.01277	12.99230	0.01299	12.769	15.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	12.50190	0.01250	12.73510	0.01274	12.502	15.54	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	11.26360	0.01126	11.53870	0.01154	11.264	15.79	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,069.56360	1.06956	1,087.63870	1.08764	1,069.564	15.79	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	11.03400	0.01103	11.19300	0.01119	11.034	15.84	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	8.73310	0.00873	8.50090	0.00850	8.733	16.14	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	4.85720	0.00486	4.72480	0.00472	4.857	16.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	4.70880	0.00471	4.58000	0.00458	4.709	16.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.53680	0.00054	0.51720	0.00052	0.537	17.87	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.44690	0.00045	0.43000	0.00043	0.447	17.98	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.37800	0.00038	0.43500	0.00044	0.378	18.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.38670	0.00039	0.44300	0.00044	0.387	19.11	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.22380	0.00022	0.14930	0.00015	0.224	27.74	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.94750	10.94750	10.92940	10.92940		10.42	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	94.61410	0.09461	101.66630	0.10167	94.614	10.23	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	297.94740	0.29795	312.37790	0.31238	297.947	11.42	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	13.57460	0.01357	13.69290	0.01369	13.575	15.66	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.73020	0.00073	0.75370	0.00075	0.730	23.17	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			10.95530	10.95530	10.93670	10.93670		10.48	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	307.65360	0.30765	322.05430	0.32205	307.654	11.51	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	69.87060	0.06987	67.02220	0.06702	69.871	12.28	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	434.57060	0.43457	450.32220	0.45032	434.571	12.28	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			10.96310	10.96310	10.94400	10.94400		10.42	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.03010	11.03010	11.01250	11.01250		10.49	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	125.54890	0.12555	130.91790	0.13092	125.549	10.26	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.61910	0.00062	0.63610	0.00064	0.619	17.93	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.08330	11.08330	11.06630	11.06630		11.10	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	143.82240	0.14382	150.21890	0.15022	143.822	10.53	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	19.54890	0.01955	16.78230	0.01678	19.549	24.82	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.08520	11.08520	11.06820	11.06820		11.10	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.08710	11.08710	11.07010	11.07010		11.11	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.11970	11.11970	11.10280	11.10280		11.17	34,270,915.40	3,082	113,356.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	23.01070	0.02301	23.67490	0.02367	23.011	10.82	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	41.98240	0.04198	43.61900	0.04362	41.982	10.51	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	68.09410	0.06809	71.08750	0.07109	68.094	10.23	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	134.39110	0.13439	140.03300	0.14003	134.391	10.53	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	148.99530	0.14900	155.14110	0.15514	148.995	10.61	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	152.79280	0.15279	159.06290	0.15906	152.793	10.62	0.00	0	9,300.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	193.95320	0.19395	201.51870	0.20152	193.953	10.80	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	217.02250	0.21702	212.38070	0.21238	217.023	12.32	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	184.48310	0.18448	180.57310	0.18057	184.483	12.86	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	172.42000	0.17242	168.77910	0.16878	172.420	13.09	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	131.93060	0.13193	129.12280	0.12912	131.931	14.05	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	113.63640	0.11364	111.18810	0.11119	113.636	14.62	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	65.49100	0.06549	63.90650	0.06391	65.491	16.81	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	46.96940	0.04697	45.69850	0.04570	46.969	18.34	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	35.05300	0.03505	33.41540	0.03342	35.053	23.76	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.14080	11.14080	11.12390	11.12390		11.38	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	157.06190	0.15706	164.26010	0.16426	157.062	10.66	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	28.02500	0.02803	27.59230	0.02759	28.025	24.88	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.15040	11.15040	11.13350	11.13350		11.36	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	358.64280	0.35864	369.44940	0.36945	358.643	11.55	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	109.23900	0.10924	107.30080	0.10730	109.239	15.38	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.20220	11.20220	11.18540	11.18540		11.53	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	164.07670	0.16408	170.52260	0.17052	164.077	10.60	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	36.10070	0.03610	36.00250	0.03600	36.101	24.55	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.25950	11.25950	11.24270	11.24270		11.78	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	172.01810	0.17202	177.83810	0.17784	172.018	10.68	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	43.32160	0.04332	42.78060	0.04278	43.322	24.56	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.29130	11.29130	11.27430	11.27430		11.96	79,276,217.30	7,021	31,091.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	150.66270	0.15066	155.29800	0.15530	150.663	10.58	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	155.97540	0.15598	160.82660	0.16083	155.975	10.56	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	252.71400	0.25271	260.27870	0.26028	252.714	11.15	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	262.32010	0.26232	270.12310	0.27012	262.320	11.20	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	302.56740	0.30257	311.33490	0.31133	302.567	11.40	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	313.07390	0.31307	322.08460	0.32208	313.074	11.45	626,147.80	2,000	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	427.43380	0.42743	438.76790	0.43877	427.434	11.96	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	127.42390	0.12742	126.55430	0.12655	127.424	17.30	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	113.43120	0.11343	112.68560	0.11269	113.431	17.94	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	100.95810	0.10096	100.31060	0.10031	100.958	18.64	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.31920	11.31920	11.30200	11.30200		11.98	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	178.06520	0.17807	183.04560	0.18305	178.065	10.73	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	46.10650	0.04611	45.31710	0.04532	46.106	24.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.38490	11.38490	11.36730	11.36730		12.29	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	184.05240	0.18405	185.76490	0.18576	184.052	10.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	54.05520	0.05406	53.72300	0.05372	54.055	24.12	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.44400	11.44400	11.42670	11.42670		12.45	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	191.57110	0.19157	192.98860	0.19299	191.571	10.95	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	59.45870	0.05946	54.73040	0.05473	59.459	24.17	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.48080	11.48080	11.46370	11.46370		12.59	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	132.65750	0.13266	133.02070	0.13302	132.658	10.99	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,022.74940	1.02275	1,006.17000	1.00617	1,022.749	11.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	257.43090	0.25743	265.07900	0.26508	257.431	11.12	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	747.52850	0.74753	738.24470	0.73824	747.529	11.18	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	390.42650	0.39043	387.23630	0.38724	390.427	14.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	299.07170	0.29907	296.72530	0.29673	299.072	15.51	0.00	0	33,750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	229.22980	0.22923	227.14820	0.22715	229.230	17.01	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	171.77450	0.17177	172.07760	0.17208	171.775	22.45	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.50950	11.50950	11.49250	11.49250		12.58	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	197.15160	0.19715	199.81610	0.19982	197.152	11.04	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	65.61710	0.06562	63.76180	0.06376	65.617	24.01	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.57090	11.57090	11.55410	11.55410		12.84	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	200.61400	0.20061	201.50290	0.20150	200.614	11.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	79.68560	0.07969	72.90420	0.07290	79.686	24.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.63250	11.63250	11.61650	11.61650		12.87	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	205.71380	0.20571	206.80780	0.20681	205.714	11.22	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	72.34590	0.07235	70.41050	0.07041	72.346	23.78	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.66830	11.66830	11.65240	11.65240		13.01	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	256.64470	0.25664	259.33470	0.25933	256.645	11.38	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	974.94470	0.97494	961.73470	0.96173	974.945	11.38	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	942.26290	0.94226	929.84980	0.92985	942.263	11.40	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	333.48230	0.33348	330.86190	0.33086	333.482	16.68	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.69070	11.69070	11.67480	11.67480		13.14	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	210.21520	0.21022	210.20670	0.21021	210.215	11.34	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.38290	0.06738	64.88610	0.06489	67.383	23.48	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.94170	10.94170	10.92390	10.92390		10.48	65,650.20	6	1,631.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.11970	11.11970	11.10280	11.10280		11.17	0.00	0	226.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	25,062.30020	0.25062	24,512.57770	0.24513	25,062.300	11.86	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.29130	11.29130	11.27430	11.27430		11.96	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.48080	11.48080	11.46370	11.46370		12.59	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.52960	17.52960	17.63770	17.63770		9.44	4,259,692.80	243	41,351.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	149.61100	0.14961	117.12000	0.11712	149.611	9.56	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	189.39790	0.18940	149.10550	0.14911	189.398	9.48	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	993.40100	0.99340	893.55980	0.89356	993.401	10.95	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	9.21680	0.00922	11.16340	0.01116	9.217	13.77	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	7.49470	0.00749	9.32110	0.00932	7.495	14.26	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.65100	17.65100	17.75930	17.75930		10.12	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	737.25530	0.73726	650.31730	0.65032	737.255	11.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	967.29040	0.96729	873.81400	0.87381	967.290	11.80	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,077.16990	1.07717	983.86560	0.98387	1,077.170	11.95	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	7.74090	0.00774	8.08880	0.00809	7.741	16.61	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.54740	0.00655	6.53900	0.00654	6.547	18.65	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.53070	0.00653	6.52070	0.00652	6.531	18.72	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.80010	17.80010	17.91190	17.91190		10.83	124,600.70	7	2,565.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	171.26890	0.17127	184.27030	0.18427	171.269	13.04	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.05810	18.05810	18.17160	18.17160		11.88	0.00	0	1,820.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.34200	18.34200	18.45780	18.45780		12.42	0.00	0	1,005.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10050	0.10050	0.10113	0.10113		9.28	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10224	0.10224	0.10290	0.10290		10.56	0.00	0	75.00
€ / R	On 26/11/2014	Any day expiry			13.77570	13.77570	13.90480	13.90480		9.29	0.00	0	2,000.00

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			13.81530		13.81530		13.94400	13.94400		9.51	3,647,239.20	264	73,605.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	144.00280		0.14400		97.35040	0.09735	144.003	9.50	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	291.59480		0.29159		211.87360	0.21187	291.595	10.07	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	411.81380		0.41181		318.91750	0.31892	411.814	10.54	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	4.93730		0.00494		8.17980	0.00818	4.937	13.15	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	3.52200		0.00352		5.52590	0.00553	3.522	13.57	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	2.95810		0.00296		4.47080	0.00447	2.958	13.83	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.04870		14.04870		14.18060	14.18060		10.45	491,704.50	35	28,503.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	233.80240		0.23380		183.99610	0.18400	233.802	10.11	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	332.06590		0.33207		270.11910	0.27012	332.066	10.38	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	342.92360		0.34292		279.78350	0.27978	342.924	10.41	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	132.82580		0.13283		154.03250	0.15403	132.826	12.98	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	126.70270		0.12670		146.76130	0.14676	126.703	13.11	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	102.76270		0.10276		118.34620	0.11835	102.763	13.73	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	100.08870		0.10009		115.17300	0.11517	100.089	13.81	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	84.71770		0.08472		97.44560	0.09745	84.718	14.29	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.27500		14.27500		14.40910	14.40910		11.20	0.00	0	6,225.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.53030		14.53030		14.66630	14.66630		11.83	72,651.50	5	105.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.78490		14.78490		14.92440	14.92440		12.37	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	297.32030		0.29732		266.21960	0.26622	297.320	10.69	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	379.84420		0.37984		411.29320	0.41129	379.844	15.44	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			527.98100		527.98100		528.23900	528.23900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			536.14800		536.14800		536.41200	536.41200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			545.28000		545.28000		545.55900	545.55900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			441.68500		441.68500		441.94700	441.94700			0.00	0	3.00
AL37	On 05/02/2015	Index Future			448.51700		448.51700		448.78400	448.78400			0.00	0	112.00
AL37	On 07/05/2015	Index Future			456.15600		456.15600		456.43700	456.43700			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			523.30500		523.30500		523.75800	523.75800			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			531.40000		531.40000		531.86200	531.86200			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.45000		540.45000		540.93100	540.93100			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			477.12100		477.12100		477.37600	477.37600			453,264,950.00	95	284.00
ALBI	On 05/02/2015	Index Future			484.50100		484.50100		484.76200	484.76200			460,275,950.00	95	360.00
ALBI	On 07/05/2015	Index Future			492.75300		492.75300		493.02800	493.02800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			501.78700		501.78700		502.07300	502.07300			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.62560		9.62560		9.69450	9.69450		6.91	0.00	0	12,269.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	34.79220		0.03479		25.66430	0.02566	34.792	7.56	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	211.53080		0.21153		161.46240	0.16146	211.531	7.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	8.87200		0.00887		14.28110	0.01428	8.872	8.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.63710		0.00064		0.86530	0.00087	0.637	12.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.54730		0.00055		0.73630	0.00074	0.547	12.64	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.71740		9.71740		9.78700	9.78700		8.73	8,842,834.00	910	5,416.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future		9.80700	9.80700		9.87640	9.87640		10.11	0.00	0	3,500.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.90750	9.90750		9.97790	9.97790		10.85	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		9.77360	9.77360		9.79300	9.79300		8.32	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		9.90860	9.90860		9.92880	9.92880		9.49	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		4.26530	4.26530		-3.51880	-3.51880			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		746.27230	746.27230		726.58650	726.58650			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		844.41380	844.41380		824.64300	824.64300			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		371.41250	371.41250		-285.41140	-285.41140			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		653.04320	653.04320		633.39580	633.39580			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.45880	11.45880		11.56290	11.56290		10.24	1,145,880.00	100	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.65720	11.65720		11.76480	11.76480		11.27	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.78290	1.78290		1.78070	1.78070		9.57	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.79950	1.79950		1.79740	1.79740		10.52	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		123.05265	123.05265		123.05125	123.05125			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		124.97151	124.97151		124.97040	124.97040			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.59715	125.59715		125.59854	125.59854			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		9.35679	84.86078		9.35776	84.85333			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.44370	86.17351		9.44468	86.16611			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.51277	83.85212		9.51355	83.84631			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.56891	85.40775		9.56958	85.40282			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	475.20300		475.20300		475.48400	475.48400			0.00	0	372.00
GOVI	On 05/02/2015	GOVI	482.55400		482.55400		482.84000	482.84000			0.00	0	78.00
GOVI	On 07/05/2015	GOVI	490.77300		490.77300		491.07300	491.07300			0.00	0	25.00
GOVI	On 06/08/2015	GOVI	499.77100		499.77100		500.08300	500.08300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.91125		117.91125		117.91114	117.91114			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.59299		118.59299		118.59310	118.59310			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.62786		120.62786		120.63030	120.63030			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	124.84173		124.84173		124.16163	124.16163			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	125.48681		125.48681		124.79669	124.79669			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	127.64009		127.64009		126.94043	126.94043			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	124.46923		124.46923		123.63488	123.63488			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	126.41007		126.41007		125.56302	125.56302			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	127.20174		127.20174		126.34238	126.34238			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	133.18697		133.18697		132.21020	132.21020			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	133.81579		133.81579		132.82408	132.82408			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	136.11156		136.11156		135.10560	135.10560			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	221.24700		221.24700		220.98200	220.98200			0.00	0	926.00
IGOV	On 05/02/2015	Index Future	224.69700		224.69700		224.42900	224.42900			0.00	0	168.00
IGOV	On 07/05/2015	Index Future	228.55100		228.55100		228.28300	228.28300			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	232.76800		232.76800		232.49700	232.49700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	599.62100		599.62100		598.97400	598.97400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	609.06000		609.06000		608.40400	608.40400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	619.73100		619.73100		619.06900	619.06900			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.29378		145.29378		145.29664	145.29664			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.18000		93.82000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.20000		93.80000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.30000		93.70000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.34000		93.66000		6.29000	93.71000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.42000		93.58000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.55000		93.45000		6.52000	93.48000			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.68000		93.32000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.85000		93.15000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.97000		93.03000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.09000		92.91000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.22000		92.78000		7.17000	92.83000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12140		0.12140		0.12130	0.12130		11.83	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06550		0.06550		0.06530	0.06530		15.32	0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26260		1.26260		1.27650	1.27650			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26340		1.26340		1.27720	1.27720			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.26430		1.26430		1.28000	1.28000			126,430.00	100	100.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			7.89966		124.12043		7.88528	124.24624		7.05	50,020,533.29	403	42,810.00
R186	On 06/11/2014	Bond Future	7.70	Call	37.93000		0.03793		61.84000	0.06184	37.930	6.94	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	164.11000		0.16411		223.41000	0.22341	164.110	6.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,038.81000		1.03881		1,161.38000	1.16138	1,038.810	7.05	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,431.81000		3.43181		3,558.02000	3.55802	3,431.810	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	0.95000		0.00095		1.35000	0.00135	0.950	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	0.02000		0.00002		0.05000	0.00005	0.020	7.34	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	0.01000		0.00001		0.01000	0.00001	0.010	7.37	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.00000		0.00000		0.01000	0.00001	0.000	7.39	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	7.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			7.95667		120.74490		7.94173	120.87301		7.48	78,846,419.70	653	4,286.00
R186	On 05/02/2015	Bond Future	9.00	Put	74.54000		0.07454		71.91000	0.07191	74.540	7.97	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.99466		122.80321		7.97890	122.93585		7.74	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.01485		119.77704		7.99834	119.91362			0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.24089		290.24089		290.24089	290.24089			0.00	0	908.00
R197	On 05/02/2015	Bond Future			288.75004		288.75004		288.75067	288.75067			0.00	0	0.00
R197	On 07/05/2015	Bond Future			293.70403		293.70403		293.71061	293.71061			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		235.14154	235.14154		235.14086	235.14086			0.00	0	48,833.00
R202	On 05/02/2015	Bond Future		235.61232	235.61232		235.61232	235.61232			0.00	0	1,520.00
R202	On 07/05/2015	Bond Future		239.65449	239.65449		239.65891	239.65891			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		7.67007	102.00819		7.65574	102.09534		5.80	176,780,193.27	1,733	8,612.00
R2023	On 05/02/2015	Bond Future		7.73255	103.58617		7.71756	103.67489		5.82	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		7.76648	101.42463		7.75050	101.51687		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.77887	103.30541		7.76196	103.40061		6.41	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	353.77000	0.35377	345.05000	0.34505	353.770	6.79	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		6.73513	105.14465		6.72075	105.18221		2.00	182,005,389.15	1,731	11,227.00
R203	On 06/11/2014	Bond Future	6.84	Call	299.81000	0.29981	336.15000	0.33615	299.810	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	638.40000	0.63840	676.16000	0.67616	638.400	2.00	0.00	0	14.00
R203	On 05/02/2015	Bond Future		6.79324	106.77112		6.77717	106.80955		1.96	0.00	0	2,093.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,130.20000	2.13020	2,167.88000	2.16788	2,130.200	2.07	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.77947	104.42166		6.76057	104.46282		1.99	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.68669	106.35849		6.66469	106.40165			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		8.33475	99.36164		8.32540	99.43989			0.00	0	4,191.00
R2030	On 05/02/2015	Bond Future		8.39418	96.89185		8.38451	96.97154			0.00	0	470.00
R2030	On 07/05/2015	Bond Future		8.43971	98.54454		8.42950	98.62755			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		8.47493	98.90968		8.47063	98.94787			0.00	0	0.00
R2032	On 05/02/2015	Bond Future		8.53682	100.43971		8.53236	100.47876			0.00	0	2.00
R2032	On 07/05/2015	Bond Future		8.58255	97.99429		8.57773	98.03597			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.61450	99.81251		8.60940	99.85614			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		8.57460	101.62175		8.57526	101.61528			92,272,549.00	908	9,268.00
R2037	On 05/02/2015	Bond Future		8.63233	98.93657		8.63299	98.93018			89,834,405.56	908	4,728.00
R2037	On 07/05/2015	Bond Future		8.67779	100.62418		8.67825	100.61978			0.00	0	0.00
R2037	On 06/08/2015	Bond Future		8.71182	98.23006		8.71217	98.22675			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		7.04507	106.47027		7.03070	106.52185		2.92	131,810,194.26	1,238	8,741.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.10498	104.08261		7.08944	104.13526		3.00	0.00	0	1,988.00
R204	On 07/05/2015	Bond Future		7.12335	105.85665		7.10591	105.91227		3.04	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.09709	103.77867		7.07775	103.83654		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	142.31000	0.14231	137.67000	0.13767	142.310	3.36	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	8.66446	103.33062		8.66009	103.37721			0.00	0	3,002.00
R2044	On 05/02/2015		Bond Future	8.72050	100.54663		8.71598	100.59424			0.00	0	0.00
R2044	On 07/05/2015		Bond Future	8.76498	102.26178		8.76014	102.31226			0.00	0	0.00
R2044	On 06/08/2015		Bond Future	8.79880	99.77280		8.79372	99.82536			0.00	0	0.00
R2048	On 06/11/2014		Bond Future	8.64953	102.81050		8.65018	102.80336			166,244,578.50	1,617	26,526.00
R2048	On 05/02/2015		Bond Future	8.70654	104.40083		8.70718	104.39389			208,801,660.00	2,000	6,597.00
R2048	On 07/05/2015		Bond Future	8.74691	101.74655		8.74737	101.74161			0.00	0	0.00
R2048	On 06/08/2015		Bond Future	8.77624	103.63375		8.77661	103.62980			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	7.28500	102.18087		7.27064	102.24188		3.90	117,610,181.37	1,151	35,198.00
R207	On 05/02/2015		Bond Future	7.34630	100.12049		7.33100	100.18269		3.89	120,144,588.00	1,200	4,327.00
R207	On 07/05/2015		Bond Future	7.37852	101.82756		7.36172	101.89286		3.99	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	1,976.19000	1.97619	2,023.76000	2.02376		1,976.190	4.05	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.37717	100.07051		7.35892	100.13820		4.18	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,614.16000	1.61416	1,653.59000	1.65359		1,614.160	4.17	0.00	0	70.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014		Bond Future	7.46006	97.21275		7.44573	97.28298		4.81	144,360,933.75	1,485	52,023.00
R208	On 06/11/2014	8.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.26	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	7.52178	98.71652		7.50666	98.78812		4.72	0.00	0	4.00
R208	On 07/05/2015		Bond Future	7.55452	96.99738		7.53819	97.07212		5.05	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.56037	98.79647		7.54289	98.87377		5.14	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	258.63000	0.25863	251.74000	0.25174		258.630	5.46	0.00	0	198.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014		Bond Future	8.49433	78.74845		8.49495	78.74342		11.06	81,110,903.50	1,030	27,253.00
R209	On 06/11/2014	8.50	Call	498.74000	0.49874	528.94000	0.52894		498.740	10.93	0.00	0	5,500.00
R209	On 06/11/2014	8.75	Call	2,054.96000	2.05496	2,058.59000	2.05859		2,054.960	11.06	0.00	0	2,200.00
R209	On 06/11/2014	8.95	Call	3,568.78000	3.56878	3,564.30000	3.56430		3,568.780	11.24	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	3,944.65000	3.94465	3,939.84000	3.93984		3,944.650	11.29	0.00	0	1,640.00
R209	On 06/11/2014	9.05	Call	4,317.82000	4.31782	4,312.87000	4.31287		4,317.820	11.34	0.00	0	2,050.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	11.75	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	11.82	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	11.98	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	11.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	11.98	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.54852	79.96661	8.54914	79.96163				11.32	82,365,608.30	1,030	1,577.00
R209	On 07/05/2015	Bond Future			8.58841	78.18001	8.58884	78.17659				12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.61618	79.63039	8.61650	79.62786				12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	665.70000	0.66570	669.64000	0.66964	665.70000	665.700	665.700	13.38	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000					0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.49913	173.49913	173.49874	173.49874					0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.20450	176.20450	176.20450	176.20450					0.00	0	0.00
R210	On 07/05/2015	Bond Future			177.13964	177.13964	177.14315	177.14315					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			132.68968	132.68968	132.69279	132.69279					0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.15278	133.15278	133.15627	133.15627					0.00	0	0.00
R211	On 07/05/2015	Bond Future			135.43763	135.43763	135.44384	135.44384					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			137.91045	137.91045	138.00116	138.00116					0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.29819	138.29819	138.39066	138.39066					0.00	0	0.00
R212	On 07/05/2015	Bond Future			140.67137	140.67137	140.76819	140.76819					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			8.36479	89.34941	8.35545	89.42461				9.53	169,585,180.18	1,898	26,757.00
R213	On 05/02/2015	Bond Future			8.42475	90.73157	8.41510	90.80817				9.74	172,208,519.86	1,898	1,900.00
R213	On 07/05/2015	Bond Future			8.46538	88.73102	8.45523	88.81067				10.56	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.49276	90.37649	8.48218	90.45868					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			8.59443	79.57164	8.59506	79.56627				11.58	71,057,474.52	893	6,047.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,888.87000	4.88887	4,883.54000	4.88354	4,888.870	4,888.870		12.02	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	12.55	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.65004	80.80254	8.65067	80.79724				11.86	72,156,668.22	893	893.00
R214	On 07/05/2015	Bond Future			8.68908	78.88608	8.68953	78.88233				12.92	0.00	0	0.00

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 06/08/2015	Bond Future		8.71703	80.34917		8.71739	80.34618			0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		20,683.33000	20,683.33000		20,772.04000	20,772.04000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.91880	4.91880		4.92770	4.92770		5.89	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.89880	4.89880		4.90620	4.90620		6.59	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.68090	1.68090		1.66480	1.66480		15.35	0.00	0	13.00

Total for Derivatives : **3,828,510,901.13** **95,618** **3 740 784.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.66790			100.64932			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.84500	101.28435		6.83500	101.27093			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.85410			100.83307			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.23000	104.84583		8.21500	104.87806			0.00	0	622,600,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.41528			100.39418			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.92500	103.23578		8.91000	103.28467			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.57575			101.55364			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.67590			101.65360			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.09500	101.09802		9.08000	101.12266			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.96500	101.28615		6.95500	101.27123			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.57852			100.55828			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.53000	103.89048		8.51500	103.90047			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.31000	276.42175		2.31000	276.37111			0.00	0	502,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	101.91616			101.89784			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.56388			101.54444			0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.00832			100.98717			0.00	0	0.00

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	101.04745		101.02549			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.07340		101.05088			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.54453		100.52526			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.27789		100.25806			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	99.95635		99.93589			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	91.95640	100.00000	91.72823			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.05000	172.14743	2.05000	172.11704			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	164.52339	2.76000	164.49124			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	175.38257	2.17000	175.35108			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	184.91221	1.82000	184.88073			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.73625	78.57592	7.71125	78.61894			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.73625	78.57592	7.71125	78.61894			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	93.53000		93.53000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.94606		100.92393			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	100.57095		100.55116			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.44393		100.42340			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	103.44062	7.00500	103.42227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		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		100.72414			100.70429			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.13500		107.07171	7.12500		107.05959			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.41187			100.38985			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	2.68000		107.97012	2.68000		107.94930			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		159.37022	2.49000		159.34016			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.36000		215.47736	2.36000		215.43760			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	9.27500		92.66223	9.26000		92.71992			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		102.04400			102.04400			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		100.26000			100.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.75146	9.63000		108.73268			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	9.30000	112.49764		9.28500	112.58402			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.63000	91.53495		8.61500	91.58226			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	9.39500	111.77758		9.38000	111.86281			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	101.19073			101.16852			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.08676			100.06506			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.88000	107.10742		7.86500	107.12982			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.63500	104.52147		8.62000	104.57187			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.79500	100.80945		6.78500	100.79607			0.00	0	10,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.67000	101.44086		8.65500	101.48179			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.49500	96.40987		9.48000	96.48707			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79000	103.23754		7.77500	103.23520			0.00	0	30,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	280.28272		2.12000	280.23281			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000	130.99313		1.34000	130.97260			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000	133.32302		2.06000	133.38646			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00497		100.00000	0.00495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.36738	100.00000	61.21871				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.29500		103.59161	11.28500	103.56834				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.10306		102.07538				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.13893	100.00000	6.12389				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.15489		102.12652				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.89035		102.85206				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.59085	100.00000	36.50123				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		102.05122		102.02424				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.11840	11.00000	66.09950				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.41814	100.00000	23.36079				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		101.03587		101.01164				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.13252		101.10602				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.99276		100.96954				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.02189		100.99799				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.03471		101.01050				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.21384		102.18992				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.21384		102.18992				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.22660		102.20253				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.22660		102.20253				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.20109		102.17729				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		92.33090		92.31224				0.00	0	0.00

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	101.06522			101.04525			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.86976			100.84735			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.00444			100.98095			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.03334			101.00916			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.04494			101.02049			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.02166			100.99776			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.96947			100.94680			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.08000	104.96687		9.05500	105.04495			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.18180			100.15881			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.84114			100.81854			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	86.23949			86.21943			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	167.64428			167.64428			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	167.66419			167.66419			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.99268			100.96946			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.99516			101.97286			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.40102			101.37855			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.99431			101.97204			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.78023			102.75658			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.70156			102.67848			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.98416			100.98416			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.58328			101.58328			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.32070			102.30018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.99619			100.97289			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.13474			102.11334			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.88444			100.86377			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.86458			100.84438			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.90313			100.88202			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.97541			100.95261			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.93457			100.91273			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.88795			100.86719			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.90080			100.87974			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.24795		10.23000	101.22006			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.91346			100.89211			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.89379			100.87290			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.63761			118.63761			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.17000	105.97992		9.15500	106.01038			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.97184			100.94912			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.87963		1.75000	116.84338			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.08222			101.06251			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.90178			100.88070			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.94993			100.92797			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.97875			100.95611			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.92108			100.89981			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.99387			100.99387			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.11022			101.11022			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.68316			102.66266			0.00	0	0.00

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	100.91070			100.88966			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.05362			102.03225			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.97299			100.95049			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.95137			100.92912			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.00075			100.97734			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.01589			100.99213			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.35908			101.33961			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.61051			101.59088			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.01948			100.99563			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.01948			100.99563			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.07087			101.04605			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.95569			100.93360			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.07674			101.05156			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.10175			103.07919			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.07087			101.04605			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	95.23356			95.21472			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.03930			101.01498			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.02484			101.00110			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	121.84489			121.84489			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	122.71865			122.71865			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.89800			100.87727			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.88991			100.86937			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.48057			101.46123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.91185			100.89079			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.13964			98.13964			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.94993			100.92797			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.89915			100.87840			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.89800			100.87727			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.98221			100.95924			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.89847			101.87503			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.08468			100.06357			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.08229			100.06185			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	102.90281			102.88384			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.97828		100.00000	15.92784			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.52042			101.49985			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.67342			101.65075			0.00	7,040,000,000	3,520,000,000.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.77536			101.75128			0.00	7,360,000,000	3,680,000,000.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.31291			100.29177			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.34326			100.32010			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.38366			100.35780			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.30010			100.28003			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.66500	98.82234		7.65000	98.82203			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.38383			100.35814			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.44488			100.41509			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.49000	101.48977		8.47500	101.52040			0.00	0	2,910,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.39500	113.31947		9.38000	113.38483			0.00	0	19,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.24000	106.22161		7.22500	106.22034			0.00	0	214,260,000.00
AIR04	On 29/05/2024	Spot Bond	9.01500	105.47009		9.00000	105.54068			0.00	0	10,400,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.82520		100.00000	11.79889			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.76000	106.20780		9.75000	106.26071			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	163.65931		2.74000	163.62736			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.29148			101.27007			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	101.05812			101.03962			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.10547			101.08596			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.84871			100.82685			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.15862			100.13592			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	101.00235			100.98337			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.92813			101.89936			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.87888			100.85951			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.92108			100.89981			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.05680			101.02888			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.36448			101.33979			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	99.18500			99.18500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	101.23479			101.21247			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	95.13479			95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.61000	297.62220		2.61000	297.56525			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	92.67413			92.67413			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	103.05727			103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.89933			98.89933			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	101.58511			101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	90.21480			90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.49134			100.47379			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.44319			100.42093			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	22.69100		100.00000	22.54770			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.06538			101.04514			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.84021			100.82085			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.82865			100.80956			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.76993			100.74856			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.64000	104.67770		8.62500	104.70344			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.63553			100.61664			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.14119			101.12085			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.43155			100.41381			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.81230			101.79161			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.53075			101.50917			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.20500	105.58123		9.19000	105.62477			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.37500	104.75414		7.36500	104.74224			0.00	0	30,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		32.35988		100.00000	32.21758			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.79462			100.77033			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.48000		104.58151		8.46500	104.59657			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.97271		102.34414		10.97271	102.34414			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.01784		101.29130		11.01784	101.29130			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.04533		101.26512		11.04533	101.26512			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.05146			101.02131			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.07596		101.22104		11.07596	101.22104			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.66346		101.39088		11.66346	101.39088			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.07508			101.04424			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.07508			101.04424			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.07514			101.04431			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.22271		100.85337		11.22271	100.85337			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17146		101.30171		11.17146	101.30171			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.01784		101.29130		11.01784	101.29130			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.04855		101.48140		11.04855	101.48140			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.19462		101.14152		10.19462	101.14152			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.02319			100.99385			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.97874			100.97874			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.97874			100.97874			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	10.81180		100.57265		10.81180	100.57265			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.26500		100.64889		11.24000	100.67515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.95170			100.95170			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.19000	98.59884		11.16500	98.62978			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.01436			100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.93361			100.90685			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.87634		9.28000	100.85120			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.99347			100.96523			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07000	100.83523		11.02500	100.92162			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.96561			100.93818			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.98883			100.96072			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.98883			100.96072			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	100.95445			100.92735			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.00403			100.97524			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	101.00403			100.97524			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.95631			100.92915			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.97135			100.94351			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.00413			100.97533			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.73982			100.71865			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.79188			100.76922			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.97271	102.60385		13.97271	102.60385			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.12078	101.84690		15.12078	101.84690			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.99598	101.58849		13.99598	101.58849			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.28909			101.25221			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
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.28909			101.25221			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.28909			101.25221			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.33502			101.29680			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.12778			101.09562			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		22.43519	100.00000	22.39263				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.34591	100.00000	20.29663				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.51707	100.00000	18.47221				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.43029	100.00000	11.40260				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.43029	100.00000	11.40260				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.81977	100.00000	13.78629				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.97459	100.00000	11.94558				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.33060			100.31189			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.27256			100.25280			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.51595			100.49713			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.54623			100.52632			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.79040	100.00000	7.77132				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.79040	100.00000	7.77132				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		92.17172	100.00000	91.93955				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.02000	181.09640	2.02000	181.06469				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.93000	157.37707	7.90000	157.95678				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.93000	157.68426	7.90000	158.25923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.30000	98.92978		8.28500	99.02682			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.27906			101.25647			0.00	0	5,000,000,000.00
BEER02	On 28/03/2018	Spot Bond	7.64000	99.20145		7.62500	99.22471			0.00	0	105,600,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.24625			101.22695			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.28957			100.26859			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.29523			100.27385			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.31408			100.29135			0.00	500,000,000	500,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.33291			100.30883			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.38527			100.35742			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.69587		100.00000	21.64331			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07290			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.02036			100.07664			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.02239			100.07824			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.02307			100.07877			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.03118			100.08516			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.04198			100.09366			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.00895			100.98864			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.08366			101.06184			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.10403			101.08179			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.03000	102.82533		8.01500	102.83506			0.00	0	91,600,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.16511			101.14164			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.27352			101.24785			0.00	0	0.00

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		15.17250		100.00000	15.13534			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000		15.17250		100.00000	15.13534			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond			0.00000		102.15090			102.13127			0.00	0	10,000,000.00
BID05	On 26/06/2019	Spot Bond			0.00000		100.72085			100.70023			0.00	0	5,000,000.00
BID06	On 30/06/2019	Spot Bond			8.35000		104.96795		8.33500	105.00211			1,242,480,000,000.00	148,800,000	2,284,800,000.00
BIDC41	On 06/02/2015	Spot Bond			0.00000		98.32969			98.31192			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond			0.00000		98.53794			98.53369			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond			0.00000		96.83801			96.82881			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond			0.00000		101.36883			101.35068			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond			0.00000		101.58362			101.56256			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond			0.00000		101.36120			101.34281			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond			0.00000		101.42858			101.40926			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			0.00000		101.55104			101.53003			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			0.00000		102.06054			102.03250			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			0.00000		102.89089			102.85199			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond			100.00000		61.31062		100.00000	61.16047			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond			0.00000		100.19116			100.16703			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond			0.00000		100.19662			100.17182			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond			0.00000		97.53494			97.51641			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond			0.00000		99.53836		100.00000	92.87532			0.00	6,000,000,000	6,000,000,000.00
BTC004	On 19/01/2015	Spot Bond			0.00000		97.01727			96.97802			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond			0.00000		93.30998			93.29086			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond			0.00000		98.64202			98.62483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC007	On 28/01/2015	Spot Bond	0.00000		98.53914			98.52196			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		98.45373		100.00000	80.04386			0.00	14,800,000,000	12,500,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		26.91602		100.00000	26.85082			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.00822			100.98732			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.66822			101.64672			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.28500		99.96010		7.28500	99.98004			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.18000		108.86073		9.16500	108.86210			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.71591			105.61031			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.08000		101.92856		9.06500	101.92495			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.24000		99.05655		12.22500	99.06820			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.02746			100.00011			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.20000		104.09905		11.18500	104.11826			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.76814			101.74689			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.07000		105.17583		9.05500	105.18405			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.57909			100.54879			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.64000		100.06809		11.62500	100.09072			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.67611			100.65779			0.00	0	200,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.46139			101.43191			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.96118			99.94167			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.95500		93.90034		9.94000	93.93563			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.76500		120.68622		9.75000	120.75026			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.59500		117.07291		9.58000	117.14360			0.00	0	25,400,000.00
CCT03	On 15/03/2025	Spot Bond	8.92500		116.42618		8.91000	116.50827			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.78956			101.75787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.38000		102.04855		11.36500	102.03643			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.74653			102.05255			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.80579			101.77753			0.00	1,400,000,000	700,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.79612			101.07922			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.85303			100.35764			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.09107			101.06515			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.29248			100.26551			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.56626			100.52237			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.55828			101.53369			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.86277			100.83807			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.89555			100.86989			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.93344			100.90669			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.81581			102.77853			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.78683			102.74994			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.94003			102.90107			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		99.77359			101.92679			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.99278			100.96957			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.77518			101.75514			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.43459		10.11000	103.40687			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.61280			100.59126			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.06010		2.76000	121.03650			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		120.97162		3.14000	120.94675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	101.46220		8.25000	101.43955			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.77000	123.00751		2.76000	123.05875			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.42989		2.40000	120.40743			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.38131			101.34896			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.49000	100.46637		8.47500	100.46994			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.32032			100.29891			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.32647			100.30440			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.54000	100.53522		8.52500	100.53876			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.54000	100.53522		8.52500	100.53876			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.59000	103.66508		8.57500	103.66957			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.01609			100.99233			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.11626			101.09014			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.46084			100.44156			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.46084			100.44156			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.80276			101.68792			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.02964			101.00556			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.48378			101.46292			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.57470			101.55254			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.80395		9.35000	101.77868			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.80395		9.35000	101.77868			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.48330			101.46239			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.48718			101.46621			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.16932			101.14979			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.99169			100.97214			0.00	0	0.00

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	101.06426			101.04521			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.06809			101.04906			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.99169			100.97214			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.99169			100.97214			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.04116			101.02132			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.83271			101.81181			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.42038			101.39895			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.94155			101.92078			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.94155			101.92078			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.94155			101.92078			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.31719			101.29549			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.97000	103.44637		8.95500	103.47566			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.00698			100.98654			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.15010			101.12319			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.32584			101.30456			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.32031			101.29918			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.37340			101.35164			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.56255			101.54147			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.77374			101.74867			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.55918			101.53769			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.09675			103.07491			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.30044			102.27950			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.14402			101.12404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.93483			100.91486			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.90954			100.88854			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.26891			100.24863			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.90869			101.88700			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.21232			101.18731			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.98065			100.95538			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.43762			103.41549			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.87222			100.84725			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.97011			100.94511			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.74940			100.72414			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.08250			101.05718			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.87237			100.84739			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.87237			100.84739			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.86327			100.83881			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	102.41889			102.39524			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	99.75962			101.94661			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.55500	94.34281	10.54000	99.14888				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.07500	95.80359	11.06000	95.85275				0.00	0	0.00

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	100.82593			100.80256			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.08467			101.05952			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.76507			101.90245			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.23897			100.21719			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.09518			100.07137			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.09525		8.80500	100.07143			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.95569			100.93360			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.24130			100.21930			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	100.99834			100.97524			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.01562			100.99211			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.08237			101.05728			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.03946			101.01515			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	99.25477			101.40125			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.43486			101.40125			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	78.60963			78.55436			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.13264			101.10614			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.82593			100.80256			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	100.15552			100.13326			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.25110			101.22199			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.83061			100.80710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond		0.00000	101.42615			101.39275			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.17897			101.15137			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.91115			100.88985			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.05017			101.02583			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.15403			100.13200			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	99.87772			99.85714			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.80726			100.78442			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.14652			100.12525			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.42777			101.40672			0.00	0	3,000,000,000.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.38867			101.35657			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	100.10772			100.08616			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.23309			100.21185			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.87258			100.85245			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.17125		10.55000	101.14251			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.72000	106.20872		9.72000	106.18087			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.94629			100.92473			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	99.94701			99.92054			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.86000	107.67890		11.86000	107.64464			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	99.94482			99.91726			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.89000	107.37146		11.89000	107.33776			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.32000	106.92416		10.32000	106.89493			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	99.94482			99.91726			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.18330			100.16034			0.00	0	0.00

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		101.15132			101.12458			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.06281			101.03818			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.08237			101.05728			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.95569			100.93360			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.86047			100.83610			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.28500		103.91847	9.24000		104.10988			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.00975			100.98062			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.05361			101.02920			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.28624	10.55000		101.25748			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		98.62715	11.00000		98.59676			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.28208			100.26164			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.07087			101.04605			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.27037			100.24928			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.65000		103.55932	11.65000		103.52692			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.17198			101.14475			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.95569			100.93360			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		91.86850			91.84753			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.01908			100.99548			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		99.94833			99.92251			0.00	800,000,000	400,000,000.00
CLN390	On 01/10/2016	Spot Bond	100.00000		29.33141	100.00000		29.19017			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.36262			100.34241			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.22899			100.20813			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		87.32357			87.29605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond	0.00000		100.24227			100.22020			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.19591		7.01000	40.18845			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		166.16071			166.16071			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	8.31500		142.07369		8.28500	142.25322			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.93000		157.37707		7.90000	157.95678			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.93000		157.68426		7.90000	158.25923			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		93.29903			93.27988			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		93.24173			93.22242			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.57464			100.55124			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.57464			100.55124			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.02771			101.00368			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.96247			100.93996			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.97534			100.95254			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.56800			100.54516			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.97299			100.95049			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.23897			100.21719			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.88760			100.86712			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.93262			100.91108			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.92685			100.90544			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.93262			100.91108			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.70427			101.67980			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.47623			100.45207			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		104.91735		8.87000	104.95663			9,757,000,000,000.00	1,100,000,000	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond		8.43000	105.45695		8.41500	105.47931			0.00	0	775,400,000.00
COJ05	On 05/06/2023	Spot Bond		9.89500	118.20435		9.88000	118.26614			0.00	0	20,041,700,000.00
COJ06	On 09/12/2015	Spot Bond		8.17500	107.07049		8.16500	107.05759			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.46500	107.42340		9.45000	107.46949			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.51500	108.22268		9.50000	108.29090			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.86500	96.53627		9.85000	96.59287			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.64500	97.73745		10.63000	97.81313			0.00	0	3,000,000.00
COT03	On 05/06/2028	Spot Bond		10.64500	95.50014		10.63000	95.57308			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.44680			101.42651			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.46926			101.44747			0.00	9,800,000,000	4,900,000,000.00
CPL005	On 01/03/2015	Spot Bond		0.00000	101.35777			101.33636			0.00	800,000,000	400,000,000.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.37892			100.36118			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.45954			101.43885			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.89587			100.87443			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.34932			100.33185			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.26000	102.32160		10.76000	105.02138			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.77660		100.00000	12.74531			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.35228		100.00000	4.33854			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	12.87275		100.00000	12.83212			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.19012			100.17114			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.75500	98.38638		7.74000	98.40353			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	101.29584			101.27834			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	101.24391			101.22629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG54	On 03/03/2015	Spot Bond		0.00000	101.08982			101.07226			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	97.05575		100.00000	96.80689			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.18083			101.15960			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.58229			100.55950			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	102.81936			102.80068			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	102.12248			102.10353			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	101.73947			101.72036			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	97.62648			97.59430			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.24880			101.21974			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.38473			100.34985			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	101.40320			101.37046			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	101.08812			101.06289			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.96934			100.93853			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.45500	106.28239		8.44000	106.33465			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.34000	117.24492		7.32500	117.24607			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.24000	107.34186		8.22500	107.38336			86,569,440,000.00	10,506,000	2,012,850,000.00
DV23	On 27/02/2023	Spot Bond		8.91500	108.12563		8.90000	108.19040			4,776,319,121,500.00	535,762,100	1,576,000,000.00
DV24	On 18/02/2024	Spot Bond		8.96500	106.53372		8.95000	106.60443			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.31000	108.28610		9.30000	108.34102			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	101.03158			101.01304			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.94836			100.93057			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.77567			100.75741			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.66620			100.64797			0.00	0	100,000,000.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.92353			100.90482			0.00	0	0.00

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	101.59018			101.57164			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.90479			100.88542			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.70653			100.68632			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.74000	129.75295		7.72500	129.80586			0.00	0	2,005,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	92.76799			92.71942			0.00	0	100,000,000.00
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	136.54520		0.20000	136.52801			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	122.90977		2.06000	122.88801			0.00	0	27,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000	111.49018		2.07000	111.47051			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	111.23498		2.09000	111.21529			0.00	0	9,800,000,000.00
EL31	On 02/06/2031	Spot Bond	2.13000	103.55390		2.13000	103.53542			13,206,000,000,000.00	6,200,000,000	3,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.35500	108.06412		9.34000	108.10493			0.00	0	59,315,000.00
EMM02	On 11/03/2021	Spot Bond	9.20500	108.73904		9.19000	108.78627			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69500	102.17206		9.68000	102.23896			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.97000	100.71730		9.92500	100.88441			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.12000	103.10700		10.07500	103.29779			60,720,000,000,000.00	6,000,000,000	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.64122			101.62102			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.43104			101.40982			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.08982			101.06912			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.96526			99.94779			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.40142			101.38296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.44408			101.42573			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		60.83804		100.00000	60.64601			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		100.53316		100.00000	100.26579			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		84.08736		100.00000	83.90692			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		133.72746		3.00000	133.70038			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.15500		105.47582		11.14500	105.45101			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.99612			102.97031			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		98.94296			98.91720			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.84720			100.82340			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.62000		97.84320		9.60500	97.86021			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.64458			100.62195			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.50479			101.48246			0.00	385,660,000	395,660,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.83914			101.81580			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.70043			101.67889			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.80690			101.78398			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		102.00389			101.98464			0.00	0	106,270,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.55064			101.53046			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.61441			101.59338			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.53789			101.51787			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.59103			101.57031			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.55144			101.53185			0.00	500,000,000	500,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.53013			101.51081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.07000	101.92151		7.05000	101.91786			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.58000	105.37341		7.56500	105.39820			77,435,006,000.00	10,215,700	6,023,281,100.00
ES23	On 25/01/2023	Spot Bond	8.27500	112.89072		8.26000	112.95989			475,670,997,500.00	57,482,900	6,620,508,400.00
ES26	On 02/04/2026	Spot Bond	8.61500	95.21170		8.60000	95.29336			27,743,094,706,000.00	3,220,324,400	9,102,914,400.00
ES33	On 15/09/2033	Spot Bond	9.35000	84.76303		9.35000	84.74163			62,158,615,805,000.00	6,647,980,300	36,198,930,000.00
ES42	On 25/04/2042	Spot Bond	9.45000	90.97102		9.45000	90.94794			4,644,675,000,000.00	491,500,000	22,709,200,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.64732			101.62609			0.00	0	400,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.69979			101.67787			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.51682			101.49548			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.37422			100.35308			0.00	20,000,000,000	10,000,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.83813			100.81655			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	101.19382			101.17626			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.04301			101.02370			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.52313			100.50376			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.31132		100.00000	10.28633			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.03509		100.00000	10.01078			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.05640			101.03512			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.56872			99.54434			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.17851			101.15477			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.25986			101.23447			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.04000	101.31369		9.02500	101.33947			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.04047			101.02143			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.04040			101.02137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000		100.17705			100.15467			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.65191			104.63017			0.00	0	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.44812			101.42490			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.47212			101.44851			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.95500		104.43257	9.94000		104.47617			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.84000		108.20895	10.82500		108.22789			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.08588			101.06047			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.07000		133.32302	2.06000		133.38646			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		279.66878	2.15000		279.61874			0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		110.86221	2.39000		110.84170			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		159.72928	2.47000		159.69924			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000		218.88126	2.25000		218.84151			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.40500		106.84011	7.39500		106.82724			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80000		62.73459	7.80000		62.73459			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45500		39.68050	9.45500		39.68050			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		38.36400	9.69000		38.36400			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		75.56936	100.00000		75.41322			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		77.93971	100.00000		77.78659			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.75026			101.72174			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.14428			101.11751			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.99283			100.96962			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.08839			101.06293			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	101.07087			101.04605			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	101.02138			100.99773			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.21077			101.18387			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	101.05361			101.02920			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	101.11916			101.09319			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	101.37464			101.34259			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.33465			101.30354			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	18.33098		100.09221	18.28605			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.95800			100.93585			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.91032			110.91032			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.27207			101.24229			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.63559			103.63559			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.06500			101.04008			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	101.07667			101.05149			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.98462			100.96160			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.00181			100.97862			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.30605			101.27563			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.98452			100.96174			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.58210		13.22500	58.56117			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.92916			100.90769			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.93032			100.90882			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.36538			101.33341			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.97184			100.94936			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500	99.11961		3.62500	99.09798			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.01332			100.98986			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.01332			100.98986			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.75498			101.73117			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.82593			100.80256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond		0.00000	99.04597			99.02293			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.95569			100.93360			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.93378			100.91220			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	99.94756			99.92136			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.09042			101.06513			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.80050			101.77879			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	99.94811			99.92219			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.19615			100.17158			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.24880			101.21974			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.99258			100.96961			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.23048			101.20216			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.92340			100.90206			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.00181			100.97862			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.00181			100.97862			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.00900			100.98869			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.69650			100.67521			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.73405			100.71161			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.90227			100.88260			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.53912			100.51877			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.05706			101.03257			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.52114			100.50071			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.88417			100.86451			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.49906			100.47870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond	0.00000		100.50041			100.48000			0.00	15,000,000,000	7,500,000,000.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.39845			100.37595			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.36210			100.34163			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.39845			100.37595			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.36065			100.34025			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		99.95721			99.93581			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		99.95296	8.75000		99.92946			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		102.82768			102.80497			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		12.04739	100.00000		12.00936			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.99821	100.00000		10.96351			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.77575			100.74784			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.36533	100.00000		1.35825			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.76054			100.73659			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.24013	100.00000		9.10926			0.00	0	1,000,000,000.00
FRC212	On 07/05/2020	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.34255	100.00000		0.00000			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	100.00000		7.66929	100.00000		7.33145			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	100.00000		2.20971	100.00000		0.00000			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	100.00000		8.83883	100.00000		100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.06845			101.04346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		101.06266			101.03780			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.28697			101.26340			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.15793			100.13505			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		122.23678	3.40000		122.28956			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.08129			101.05600			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.09177			101.06623			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.46000		121.84397	3.45000		121.89638			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		122.00092	3.43000		122.05348			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		127.31598	2.66000		127.29150			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		134.51357	2.73000		134.48737			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.17708			100.15145			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.94612			100.92400			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.07434			101.04921			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		101.89675			101.89675			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.24655			101.21738			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.20237			101.17423			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.02829			101.00447			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.02714			101.00335			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.13595			102.13595			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.97502			100.95539			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.13261	100.00000		10.10780			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.53502	100.00000		24.47493			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		58.69241	100.00000		58.50916			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.47364	100.00000		18.41534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.80000		150.67959		4.80000	150.64194			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.77679			100.75822			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.37338			101.35397			0.00	0	2,900,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.42836			101.40847			0.00	15,000,000,000	7,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.65805			102.63836			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.65174			100.63148			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.69742			99.67666			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.44678			100.42601			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		101.50797		2.11800	101.50797			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42000		134.80260		2.45000	134.04561			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.27919			100.25894			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.33472		10.38000	100.30678			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.33472		10.38000	100.30678			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		100.12037			100.09628			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56000		108.78666		2.59000	108.18975			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56000		209.45376		2.56000	209.41396			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53000		109.36670		2.56000	108.76604			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.55425			100.53650			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59000		208.56822		2.59000	208.52843			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.15550			100.12954			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		109.95544		2.48000	109.93483			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.62000		107.63771		2.65000	107.04818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.70999			100.69204			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		49.48300			49.48300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		99.96633			99.94938			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.72500		105.66217		2.75500	105.08533			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.71000		259.82630		2.71000	259.77587			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.76000		258.00773		2.76000	257.95733			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.00000		100.14863		2.00000	100.11501			1,000,000,000,000.00	500,000,000	500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.66000		269.47677		2.66000	269.42486			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		279.46449		2.16000	279.41441			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		265.21972		2.88000	265.16705			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		129.30876		2.53000	129.36828			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.16990			100.14834			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		129.24645		2.06000	129.30795			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.33636			100.31366			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.60674			100.58466			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		99.99975			99.97957			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40000		108.80550		2.43000	108.12049			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.40554		104.97509	19.35590			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.59440		101.07593	23.53607			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.79360		100.44759	15.75476			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.95975		100.76967	21.90559			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	2.08000		117.26457		2.08000	117.24378			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.34000		111.36960		2.34000	111.34914			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.61336			98.61227			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		111.06486		2.37000	111.04435			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.62681			101.60267			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		348.95260		2.36000	348.88822			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.88111			101.82204			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.50091			101.47902			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.48500		102.01865		6.47500	102.00451			15,194,095,600,000.00	2,342,960,000	2,271,480,000.00
FRX16	On 15/09/2016	Spot Bond	7.52000		101.90994		7.50500	101.91498			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84000		102.82079		7.82500	102.83721			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03000		107.89740		8.01500	107.92047			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.49000		106.27881		8.53500	106.07144			10,807,600,200,000.00	1,272,980,000	1,436,490,000.00
FRX20	On 01/10/2020	Spot Bond	8.78500		100.64445		8.77000	100.68868			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.35500		92.23242		9.34000	92.28953			0.00	0	10,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.51500		112.20056		9.41000	112.88331			13,321,000,000,000.00	1,400,000,000	700,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.73500		99.23473		9.72000	99.31214			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000		97.23625		10.08000	97.28671			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.05000		81.08442		10.05000	81.06258			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.81775			100.79864			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.84698			100.82718			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.85866			100.83859			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.88780			100.86705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.93446			100.91262			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.96945			100.94678			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.12089			101.09466			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	101.41420			101.39575			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.47636			101.45708			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	101.49092			101.47144			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.53238			101.51235			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.59461			101.57375			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.64646			101.62491			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.87454			101.84993			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.68163			100.66033			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.85302			100.83308			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.83000	102.02070		8.81500	102.02905			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	101.56350			101.54650			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.15474			100.13536			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.15792			100.13815			0.00	0	10,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.16406			100.14352			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.17168			100.15019			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.18224			100.15942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.21093			101.18954			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.54192			100.52367			0.00	10,000,000	230,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.41431			100.39326			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.18110			102.16153			0.00	70,000,000	75,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.33105			100.31242			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.13937			101.11813			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.64509			101.62320			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.84331			100.82215			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		101.33655			101.31779			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.73669			100.71805			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.99075			101.96964			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.20190			100.17643			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.60732			100.58776			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.05652			101.03525			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.01926			100.00009			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.01949			100.00007			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000		101.52032			101.50323			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000		100.35151			100.33393			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.31896			100.29742			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.46534		97.49720		7.40643	97.57405			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		100.33312			100.31064			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.46542		104.41639		8.40666	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		100.35132			100.32761			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.91564		104.41639		8.85694	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		100.37353			100.34835			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		100.38973			100.36772			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.46561			100.44199			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.48165			100.45721			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.93881			101.91713			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.86000		104.18632		8.84500	104.19270			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.96500		110.61570		7.95000	110.66375			11,151,000,000,000.00	1,400,000,000	1,967,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		283.58477		1.96000	283.53551			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		289.64955		1.97000	289.59915			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.31000		101.84925		9.31000	101.82406			3,724,000,000,000.00	400,000,000	4,032,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25000		102.38695		9.25000	102.36179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		87.50000	100.00000	87.29017				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.85088	100.00000	22.79492				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		57.64721	100.00000	57.50755				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.54859	100.00000	27.48186				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.13860	100.00000	16.09951				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		88.90547	100.00000	88.69226				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		117.77436	1.73000	117.75465				22,092,446,000.00	12,770,200	64,604,917,800.00
I2038	On 31/01/2038	Spot Bond	1.80000		124.69671	1.83000	123.99697				124,207,795,800,000.00	69,004,331,000	65,948,641,000.00
I2046	On 31/03/2046	Spot Bond	1.86000		124.32479	1.89000	123.47082				34,349,887,032,000.00	18,467,681,200	49,005,380,700.00
I2050	On 31/12/2050	Spot Bond	1.90000		133.03239	1.93000	132.03481				6,465,104,920,000.00	3,402,686,800	25,006,300,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		96.40000		96.40000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.29500		102.55148	7.28500	102.53503				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.60384		101.58439				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.51512		101.49615				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.09000		103.09173	8.07500	103.08844				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.73000		107.94113	7.71500	107.96405				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91000		102.32278	7.89500	102.32595				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.01897		99.99993				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000		130.54042	1.50000	130.51939				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000		132.71625	2.13000	132.77909				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.87331		100.85434				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.73186		101.71202				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	7.85000	103.47336		7.83500	103.49639			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.34250			101.32349			0.00	0	510,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.05481			102.03472			0.00	5,000,000,000	2,510,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.73785			101.71875			0.00	300,000,000	305,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.47000	101.34764		8.45500	101.37559			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93000	95.32350		8.91500	95.35962			0.00	0	8,380,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.19791			101.17855			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.93000	98.90696		7.91500	98.92947			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.98000	102.82901		8.96500	102.87097			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.07078			100.05318			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.07297			100.05483			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.83655		7.90000	100.81533			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.25000	101.65250		8.23500	101.67755			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.08091			100.06074			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	99.83738			101.56966			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.50000	103.99924		7.48500	104.00977			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.21000	105.50667		8.19500	105.53813			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.36500	107.61361		9.35000	107.68198			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.70652			100.68631			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.21133			100.19178			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.11644			100.01425			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.11895			100.01639			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.12131			100.01838			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00589		100.00000	0.00588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.34046			100.32112			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.25996			100.23967			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.60500	99.07569		8.59000	99.12115			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.22100		5.00000	100.20758			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.22100		5.00000	100.20758			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.29665		5.00000	101.28305			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.21732		5.00000	100.20372			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.55953		4.00000	100.54854			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	100.19604		4.00000	100.18514			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	33.15245		100.00000	33.04894			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	32.90889		100.00000	32.80615			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	32.90889		100.00000	32.80615			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	105.43520		9.20000	105.40915			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.83367			100.81046			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.83367			100.81046			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	101.83919			101.81585			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.26585		100.00000	8.24560			0.00	0	0.00
IM1001		On 10/11/2014	Spot Bond	0.00000	101.44032			101.42280			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.75532			100.73734			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.84000	101.23801		8.82500	101.21957			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	99.44815			99.42225			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	10.42940		100.00000	10.40414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		58.69241	100.00000	58.50916				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		9.17472	100.00000	9.13437				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		99.62072	100.00000	99.35364				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		96.05079	100.00000	95.80260				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.89737	6.25000	99.89737				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.77789	6.25000	99.77789				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.65870	6.25000	99.65870				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.53980	6.25000	99.53980				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000		99.29176	6.35000	99.29176				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		98.68492	6.40000	98.68492				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.55449	6.45000	98.55449				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	100.00000		81.29176	100.00000	100.00000				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.31478	6.45000	98.31478				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.19536	6.45000	98.19536				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.91000		100.88393				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.97271		101.93833	10.97271	101.93833				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.97271		101.04053	10.97271	101.04053				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.03893		101.01462				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.60820		101.57871				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.01952		100.99567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	100.56392		6.50000	100.54625			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.04211			101.01796			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	95.46009			95.46009			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.02313			101.00275			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.41934			100.40021			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.00181			100.97862			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.97897			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.78237			100.76437			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.77838			100.76079			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.01786			100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	101.52867			101.51027			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.42356			101.40558			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.40758			101.38980			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	95.67415			95.65766			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	102.89315			102.87507			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.33875			102.32103			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.35432			100.33655			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.88849			100.86959			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.95631			100.92915			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	101.22281			101.20470			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	103.47671			103.45740			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	99.94814			99.93085			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	99.78352			99.75629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.62422			100.60433			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.46175			100.44040			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.46769			100.44607			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.60000		100.95392	8.58500		100.96310			0.00	0	8,300,000.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.71218			100.69116			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.72879			100.70728			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.73989			100.71805			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.40872			100.38794			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.42933			100.40752			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		101.71996			101.70326			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.15500		105.31033	9.14000		105.35790			0.00	0	1,019,400,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.02722			101.00525			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42000		104.41693	8.40500		104.43189			0.00	0	2,030,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.60531			100.58404			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.53737			100.51546			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		101.90853			101.88763			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.79981			101.77395			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.05683			101.03211			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.47500		105.11493	8.46500		105.09723			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		102.68741			102.66474			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.39535			101.37068			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		126.25626	3.22000		126.25707			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		140.05669	3.65000		140.02589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		100.78547			100.76146			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.51875			100.49482			0.00	0	65,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.43046			100.40648			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.26255			101.23854			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.85809			100.83420			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000		98.18784		3.73000	98.16615			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000		104.55621		3.73000	104.53311			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.35204			101.32680			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		99.76393			102.00892			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.09000		110.64878		10.07500	110.66480			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.27457			100.24957			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000		138.52298		3.75000	138.49215			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		98.64865		100.00000	98.91599			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		99.08799		100.00000	98.82375			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		101.39957			101.38137			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	6.25000		99.91446		6.25000	99.93155			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
IVA449	On 04/12/2014	Spot Bond	6.35000		99.37760		6.35000	99.37760			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.35000		99.25747		6.35000	99.25747			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000		98.77038		6.40000	98.77038			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000		98.64038		6.45000	98.64038			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000		98.52017		6.45000	98.52017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA506	On 05/02/2015	Spot Bond	6.45000	98.28063		6.45000	98.28063			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	100.00000	78.49462		100.00000	78.32618		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	99.83210			99.81086			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.76493			100.63977			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.48923			100.46994			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.57790			100.55758			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.47024			101.45104			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.65334			101.63102			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.33163			101.31063			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.46220			100.44085			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.46518			100.44369			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.47112			100.44936			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.44437			100.42383			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.31694			100.29553			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.12461			100.02117			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.98582			100.96425			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.64394			101.62392			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.34178			101.32256			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.32841			101.30939			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.68941			100.66741			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.48613			100.46705			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.22170			100.20120			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.11171			100.01028			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.91716			100.89710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000		100.75399			100.73242			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.77293			100.75081			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.77292			100.75080			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.81000		104.59283	8.79500		104.62576			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.02433	100.00000		12.97536			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.13968	100.00000		10.09509			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.35008			100.33028			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02500		104.20284	9.01000		104.25308			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.12686			100.02305			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.66365			101.64381			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.98854			100.96864			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		101.78853			101.77117			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.21275			100.19305			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.41278			101.39313			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.27500		100.35182	7.26500		100.34143			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.36490	100.00000		99.10132			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.02501			100.08034			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		83.50834	100.00000		83.32068			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.15478			100.13268			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.30544	100.00000		39.21022			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.82990			100.80763			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		97.33333	100.00000		97.07447			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		95.28283	100.00000		95.03851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		82.19076		100.00000	82.00891			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		86.58026		100.00000	86.38872			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		81.20152		100.00000	99.72899			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		90.80484		100.00000	90.58283			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.09054			101.06858			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.12993			101.10717			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.27220			101.24986			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.52063			101.49677			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.02431			100.00017			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.29500		141.06133		8.28000	141.18085			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.04067			101.02135			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.91047			100.89017			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.99816			100.97664			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.32496			101.30479			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.88160			100.86073			0.00	0	11,500,000,000.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.10813		100.00000	13.71912			0.00	0	32,500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.07755			100.05824			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.51000		99.67247		8.49500	99.68589			0.00	0	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.58000		97.92962		8.56500	97.94992			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.11000		102.25989		9.09500	102.30157			0.00	0	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.53117			101.50028			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.79500		105.11602		9.78500	105.09893			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.66646			101.63283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.57255			101.55154			0.00	500,000,000	250,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.67191			101.64955			0.00	0	12,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.79077			101.76680			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	99.60753			99.59046			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.40745			99.39003			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	98.85911			98.84182			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.45381			100.43628			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	98.39265			98.37537			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.14273			101.13523			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.15113			101.14349			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.96561			100.93818			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.50653			100.48722			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.09663			101.07759			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.61410			101.59419			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.95264			100.93322			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.31764			101.29831			0.00	50,000,000	50,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	99.88353			99.86665			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	99.86493			99.84672			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.36298			100.34450			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.45878			100.43926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		99.96322			99.94484			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		99.94650			99.92856			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		99.94524			99.92687			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		97.61273	100.00000		97.35450			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		36.41184	100.00000		36.32266			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		88.34951	100.00000		88.13559			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.01762	100.00000		16.94278			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.93734	100.00000		19.78770			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.06699	100.00000		19.91636			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47000		102.52114	8.45500		102.55317			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.49000		101.99064	8.47500		102.02250			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.13116			101.10838			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.05648			101.03521			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.43204			100.41205			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.58694			100.56658			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.39981			102.37829			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.51191			102.48941			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.66500		102.31781	7.65000		102.32329			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.46000		106.11274	8.44500		106.14169			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.28000		107.05396	9.26500		107.10681			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.30000		103.88980	6.29000		103.87319			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.85280			100.83286			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.88198			100.86136			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.29000		104.99017	9.26500		105.06313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.44500	102.02377		7.43500	102.01148			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.42977			101.40826			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.59000	104.19855		8.57500	104.20872			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.00968			100.98851			0.00	0	7,500,000.00
MMIG02	On 17/03/2026	Spot Bond	9.15500	105.63129		9.14000	105.67839			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.35967		100.00000	15.32205			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.67705			101.65783			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.29000	104.07252		8.27500	104.08369			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.39500	104.17849		7.38500	104.16467			0.00	0	979,100,000.00
MTN04	On 13/07/2017	Spot Bond	8.28000	107.49498		8.26500	107.50788			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.06508		100.89771	7.41191			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.14619		100.61875	7.50755			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	99.80963			101.63271			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.80812			101.64362			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.79221			101.77666			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.77347			101.93163			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.72019		100.00000	0.71844			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.72019		100.00000	0.71844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.73000		101.11121		8.71500	101.17173			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.82025		7.59000	100.79985			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.80000		104.42213		8.78500	104.46736			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.60500		104.91503		8.59000	104.96482			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		101.50964			101.49057			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.06500		105.35622		9.05000	105.42647			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.67839			102.65969			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.99500		104.67257		8.95000	104.87143			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.54607			101.52705			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.74534			102.72632			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.39262			100.37387			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.42703			101.40821			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.81712			100.79796			0.00	0	20,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.76423			100.74456			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.81435			100.79421			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.99500		104.36323		6.98500	104.35187			0.00	0	731,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.27307			102.25337			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.29000		113.90395		8.27500	113.94177			0.00	0	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.48500		36.96556		10.45500	37.05579			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.19500		101.51808		7.18500	101.50320			0.00	0	944,600,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.54609			100.52559			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.33897			100.31608			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.70000		103.21069		7.68500	103.20885			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.86184			100.84122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.94904			101.92990			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	101.47155			101.45242			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.62427			100.60157			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.44566			100.42303			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.40138			101.37928			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	92.77475			92.75628			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.31105			101.29004			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	100.16958			100.14815			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.12699			100.02318			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	89.10847			89.08936			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.80131			100.78268			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.77238			101.75075			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.91988			100.89838			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.87321			100.85280			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.33900			101.31777			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.84459			100.82485			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.83213			100.81296			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.83155			100.81239			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.07302			100.05486			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.95569			100.93360			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.65500	107.29895		9.62500	107.46129			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.94993			100.92797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond	9.69000	106.18297		9.66000	106.35005			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.95569			100.93360			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.86103			100.84117			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.90068			100.88081			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.96492			100.94261			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.97645			100.95386			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.98500	103.47849		7.97500	103.46453			0.00	0	67,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.19338			100.16898			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	103.39695			103.37438			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.70000	105.46191		9.65500	105.71808			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	102.54492			102.52228			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.49917			100.47529			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.52413			100.50566			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.68000	117.47386		11.66500	117.48815			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.12533			110.10193			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	102.01313			101.98771			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.17000	170.03485		2.17000	170.00433			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	137.79812		2.60000	137.77184			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.33000	107.16096		8.31500	107.20637			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.03304			101.01414			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.97000	108.44283		8.94500	108.52931			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.50190			101.48166			0.00	0	11,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.57141			101.55280			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.42110			101.40197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.47164			101.45182			0.00	0	102,500,000.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	101.44134			101.42193			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.17000	110.05179		9.14500	110.16669			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.47170			101.45188			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.50195			101.48170			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.48175			101.46179			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.37000	108.45697		9.34500	108.54112			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.54242			101.52163			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.52215			101.50163			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.53225			101.51159			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.90556			101.87977			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.78252			101.75842			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.56254			101.54147			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.15000	119.20610		8.13500	119.23564			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.00500	118.33901		8.99000	118.40433			0.00	0	411,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.06500	175.57264		2.06500	175.54164			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.73500	124.29009		9.72000	124.38731			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.79347			102.77349			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.63513			100.61605			0.00	0	10,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.95316			100.93158			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.18736			101.16672			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.44439			101.42334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	101.64533			101.62091			0.00	693,470,000	620,970,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.05671			102.02597			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.42797		100.00000	18.38332			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	56.39634		100.00000	56.25972			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.28500	101.70965		7.27500	101.69907			0.00	0	10,469,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.17597		100.00000	21.12467			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	87.21429		100.00000	87.01241			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	99.86596			101.63969			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.22587			100.20701			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.21349			101.19453			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.10869			101.08912			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	101.58515			101.56773			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.92663			100.90634			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.91891			100.89775			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.27885			100.25997			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.28500	105.99006		9.24000	106.18708			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.15589			100.13609			0.00	0	11,667,100.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.16017			100.13983			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.16209			100.14151			0.00	0	30,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.16636			100.14524			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.18471			100.16127			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.18897			100.16499			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.08339			100.06269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	7.71500	43.06706		7.70000	43.12744			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.29500	107.79746		6.28500	107.78772		629,500,000,000,000.00	00,000,000,000	52,324,499,900.00	
R158P		On 15/09/2015	Spot Bond	6.49000	94.64402		6.47500	94.63921			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.59000	113.76678		6.57500	113.77440		517,493,241,048,000.00	78,527,047,200	91,776,947,200.00	
R159P		On 15/09/2016	Spot Bond	6.42000	88.90034		6.40500	88.90892			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.89500	123.97744		7.88000	124.08268		4,150,259,243,942,500.00	25,681,981,500	06,875,711,500.00	
R187P		On 21/12/2026	Spot Bond	7.63500	40.30210		7.62000	40.36454			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.55500	37.77295		7.54000	37.83704			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	289.90373		1.66000	289.85571		317,389,842,000.00	191,198,700	78,208,865,300.00	
R201		On 21/12/2014	Spot Bond	5.72500	103.61118		5.71500	103.59641			0.00	0	6,822,694,300.00
R202		On 07/12/2033	Spot Bond	1.76000	234.86837		1.76000	234.82882		233,330,521,952,000.00	32,574,160,200	53,087,644,600.00	
R2023		On 28/02/2023	Spot Bond	7.66500	101.89070		7.65000	101.96097		1,197,062,870,923,500.00	56,172,585,900	97,145,541,900.00	
R203		On 15/09/2017	Spot Bond	6.73000	105.02354		6.71500	105.04379		1,584,262,739,168,000.00	35,403,081,600	39,534,300,000.00	
R2030		On 31/01/2030	Spot Bond	8.33000	99.24719		8.32000	99.30899		1,286,959,345,266,000.00	54,496,920,200	57,260,320,200.00	
R2032		On 31/03/2032	Spot Bond	8.47000	98.79574		8.46500	98.81768		2,167,786,255,327,000.00	55,936,984,100	96,102,384,100.00	
R2037		On 31/01/2037	Spot Bond	8.57000	101.50471		8.57000	101.48156		2,433,835,175,472,000.00	83,994,769,600	72,998,689,600.00	
R204		On 21/12/2018	Spot Bond	7.04000	106.34764		7.02500	106.38164		2,700,917,160,832,000.00	83,653,005,800	96,727,418,600.00	
R2044		On 31/01/2044	Spot Bond	8.66000	103.21159		8.65500	103.24118		1,192,482,000,000,000.00	37,700,000,000	01,848,270,000.00	
R2048		On 28/02/2048	Spot Bond	8.64500	102.69205		8.64500	102.66805		1,517,304,637,485,000.00	75,512,393,000	95,721,206,800.00	
R207		On 15/01/2020	Spot Bond	7.28000	102.06319		7.26500	102.10733		741,936,137,488,000.00	01,914,304,600	98,260,277,300.00	
R208		On 31/03/2021	Spot Bond	7.45500	97.10077		7.44000	97.15498		1,679,658,183,210,000.00	25,306,262,000	99,950,075,600.00	
R209		On 31/03/2036	Spot Bond	8.49000	78.65773		8.49000	78.63976		3,285,633,970,773,000.00	87,000,467,700	44,943,850,000.00	
R210		On 31/03/2028	Spot Bond	1.75000	173.29759		1.75000	173.26840		10,878,700,000.00	6,216,400	82,563,485,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.80000	132.53556	0.80000	132.51671				2,105,823,840,000.00	2,632,279,800	01,668,998,300.00
R212	On 31/01/2022	Spot Bond	1.57000	137.75026	1.56000	137.81806				740,160,172,000.00	471,439,600	02,639,527,400.00
R213	On 28/02/2031	Spot Bond	8.36000	89.24652	8.35000	89.30694				2,333,374,500,864,000.00	79,111,782,400	099,527,822,700.00
R214	On 28/02/2041	Spot Bond	8.59000	79.47998	8.59000	79.46153				2,932,505,233,190,000.00	41,385,941,000	07,465,682,400.00
R227C	On 15/03/2015	Spot Bond	6.65000	97.66892	6.63500	97.65672				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.49000	94.64402	6.47500	94.63921				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.41000	91.76615	6.39500	91.76836				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.42000	88.90034	6.40500	88.90892				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.73000	99.26757	5.72000	99.25340				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.56000	96.02492	6.54500	96.01679				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.43000	93.10753	6.41500	93.10673				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.41000	90.23583	6.39500	90.24167				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.47000	87.32548	6.45500	87.33733				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.70500	84.08470	6.69000	84.10167				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.75500	81.23418	6.74000	81.25635				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.04500	77.78491	7.03000	77.81113				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.02500	75.19812	7.01000	75.22896				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.00500	72.71142	6.99000	72.74655				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.99500	70.28570	6.98000	70.32478				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.24000	67.01224	7.22500	67.05386				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.22000	64.74769	7.20500	64.79263				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.37500	61.87536	7.36000	61.92249				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.34500	59.79806	7.33000	59.84800				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.31500	57.80725	7.30000	57.85976				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		7.28500	55.89891		7.27000	55.95379			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.24500	54.11427		7.23000	54.17139			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.20500	52.40687		7.19000	52.46605			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.83500	47.71212		7.82000	47.76847			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.79500	46.09283		7.78000	46.15065			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.75500	44.54567		7.74000	44.60484			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.71500	43.06706		7.70000	43.12744			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.67500	41.65361		7.66000	41.71507			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.63500	40.30210		7.62000	40.36454			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.59500	39.00950		7.58000	39.07281			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.55500	37.77295		7.54000	37.83704			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.53548			100.50834			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.71974			101.69544			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.58379			100.55688			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.45162			100.42615			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	19.75961		100.00000	19.71174			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	8.82220		100.00000	8.80083			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	24.08274		100.00000	24.02376			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.00955			100.99037			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.15407			101.13254			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.54560			101.52599			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.75659			100.73761			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	101.35592			101.33853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	101.91755			101.89814			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.50367			100.48393			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	99.97993			99.95995			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.18082			101.15959			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.29140			100.27029			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.41372			101.39275			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.24033			101.21842			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.60117			100.58227			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.31436			100.29310			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	102.25565			102.22631			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	83.37158			83.32287			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	80.78919			80.74888			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	84.13821			84.08076			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	88.42719			88.37650			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.10598			101.07514			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	81.73243			81.68603			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	91.54831			91.49583			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.18322		12.35000	105.14897			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.03883		100.00000	13.00725			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.31968			100.29654			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	101.19223			101.16821			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.83497			101.81256			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.93360			100.91152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.12640	100.00000	4.11629				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.44524	100.00000	22.39087				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.08746	100.00000	33.00730				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.26739	100.00000	12.25237				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.42440	100.00000	26.36038				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		107.69519		107.64745				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		76.77822		76.80245				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75500		106.27630	8.74000	106.32691				0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	8.91500		107.45902	8.90000	107.52789				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.59000		109.10237	9.58000	109.15372				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.84809		96.84809				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.79000		110.46318	7.77500	110.46931				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.62317		101.60031				0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.78000		106.43075	8.76500	106.44605				0.00	0	27,200,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.27423		101.25313				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.44545		102.42376				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.03000		100.08426				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.25245		100.22911				0.00	944,180,000	954,180,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.24828		100.22535				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.94500		105.71945	6.93500	105.70530				0.00	0	80,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.54000		100.15763	8.52500	100.17839				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.75500		106.54110	7.74500	106.52726				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.36660	7.96000	106.34366				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.54500	106.72034		7.53500	106.70708			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.13000	101.42413		8.11500	101.43956			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69000	106.59653		7.68000	106.58287			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95000	106.37510		7.93500	106.36498			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.03603			101.01517			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.69283			100.67073			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.78000	103.88371		7.76500	103.90062			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.78626			100.76706			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.91081			100.88951			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.84308			104.82344			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.60500	111.54287		8.59000	111.59560			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.79500	106.45679		9.78000	106.53277			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.84304			101.82051			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.72423			101.70615			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.69768			101.67731			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.88109			103.86174			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.62000	104.86932		8.60500	104.90118			0.00	0	1,474,800,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.29752		100.00000	15.26384			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.20500	107.75934		9.19000	107.82894			0.00	0	2,531,900,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.39738			100.37820			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.71500	103.33428		8.70000	103.36614			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.80500	92.66767		9.79000	92.73823			0.00	0	4,771,200,700.00
SBS30	On 12/06/2019	Spot Bond	0.00000	101.05385			101.03383			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.54500	105.59579		9.53000	105.67898			0.00	0	11,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		100.92342			100.90322			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.94839			100.92764			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.69500		103.79779		9.68000	103.86633			0.00	0	1,505,700,000.00
SBS4	On 16/11/2021	Spot Bond	9.15500		101.18161		9.14000	101.23223			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.59000		109.61566		7.57500	109.61764			0.00	0	340,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		278.85269		2.19000	278.80252			0.00	0	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.44500		130.69582		1.44500	130.67496			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.30000			105.30000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
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		100.48486			100.46538			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.17250		100.00000	15.13534			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		128.94342		2.07000	128.92067			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.56392		6.50000	100.54625			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.41672			102.39498			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.78499			100.76315			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.30674			102.28496			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.76000		103.01713		8.74500	103.02788			0.00	0	332,033,300.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.03046			102.00810			0.00	0	7,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000		100.79677			100.77578			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.90954			100.88854			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.83525			100.81573			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.17780	100.00000		16.13860			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.13304			101.11151			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		64.84671	100.00000		64.64425			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.02780			101.00624			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.90699	100.00000		22.85088			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.16777	100.00000		34.05993			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		25.16889	100.00000		25.09032			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.08000		104.07558	9.05500		104.11295			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.33629			100.31381			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.70991			100.68526			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.84000		105.03605	7.82500		105.03913			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.64000		102.08233	8.62500		102.10652		1,296,000,000,000.00	150,000,000	55,400,000.00	
SNT01	On 15/09/2017	Spot Bond	8.08000		101.54997	8.06500		101.56558			0.00	0	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.54286			101.52236			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.74211			101.72281			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		102.05107			102.03099			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.01069			100.99049			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.03789			101.01714			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.07993			100.06003			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.83000		106.10736	7.81500		106.10837			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.41712			100.39678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000		100.69679			100.67693			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.39605			100.37487			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.00500		96.41288		8.99000	96.45152			0.00	0	110,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.42750			101.40499			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.89625			100.87316			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.17500			100.15290			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.06300		89.58356		9.04800	89.62851			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.55500		91.87826		8.54000	91.92600			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.97000		103.44656		6.96000	103.42833			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.54000		96.86516		8.52500	96.90309			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.04508			101.02270			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.91000		101.97934		7.89500	101.99551			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000		109.95544		2.48000	109.93483			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.99000		102.99226		7.97500	103.02218			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.91486			101.88711			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.49500		111.02686		9.48000	111.11088			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.25264			101.23256			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.71000		79.26734		9.70000	79.31433			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.30037			100.27861			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.95797			100.93579			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.38085			100.36073			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.90246			100.87977			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.42526			100.40278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1138	On 02/02/2015	Spot Bond	0.00000	98.36529			98.34713			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	99.75935			99.74216			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	101.92212			101.87742			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	99.65633			99.63914			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	101.97222			101.92165			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	99.53511			99.51789			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	99.39287			99.37553			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	99.38680			99.36977			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98273			0.00	700,000,000	700,000,000.00
SY1177	On 10/11/2014	Spot Bond	0.00000	99.89659			99.87935			0.00	300,000,000	300,000,000.00
SY1178	On 10/11/2014	Spot Bond	0.00000	99.89642			99.87916			0.00	200,000,000	200,000,000.00
SY1179	On 14/11/2014	Spot Bond	0.00000	99.49529			99.49394			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000	99.77597			99.75874			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	99.75823			99.74096			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	99.75836			99.74110			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	99.65527			99.63804			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	99.58690			99.56968			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	99.53481			99.51758			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.75500	106.14239		6.74500	106.13203			0.00	0	310,800,000.00
SZ25	On 30/09/2025	Spot Bond	8.50500	104.32403		8.49000	104.40798			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.98331		100.00000	43.87676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond		0.00000	100.28659			100.26721			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.01757			100.00002			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	101.25944			101.23925			0.00	12,080,000,000	6,040,000,000.00
TFS121	On 20/02/2015	Spot Bond		0.00000	101.34440			101.32648			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.82365			100.80440			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.86453			100.84432			0.00	0	15,000,000.00
TFS126	On 21/11/2014	Spot Bond		0.00000	99.70207			99.68454			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	99.48716			99.47007			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.13256			100.11332			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.84000	103.68689		7.82500	103.68936			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.30049			100.28040			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.30846			100.28784			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.30104		7.83000	102.27969			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.29611			100.27632			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.30607			100.28560			0.00	0	20,000,000.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.31919			102.29687			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.29611			100.27632			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.30607			100.28560			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.10554		7.16000	102.08603			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.32557			100.30380			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.32397			100.30231			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.36207			100.33785			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.35692			100.33305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.51140			100.47714			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.49384			100.46076			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.29571			100.27594			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.30846			100.28784			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.46803		8.73000	102.44424			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.29451			100.27482			0.00	0	19,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.30607			100.28560			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.54000	101.25554		8.49500	101.37264			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.29836			100.27820			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.31255			100.29144			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.32636			100.30454			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.32199			100.30046			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.32714			100.30506			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.36127			100.33711			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.35969			100.33564			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	94.29144			94.27059			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.48406			100.45165			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.48563			100.45310			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.48816			100.45533			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.79424			100.77394			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.82076			100.79978			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.89000	102.15607		8.86500	102.22416			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.88970			100.86692			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.97449			100.94950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1		On 21/08/2019	Spot Bond	0.00000	101.31830			101.28429			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.31296			100.29182			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	6.01498		101.06155	6.00028			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	100.46091			100.44240			0.00	0	0.00
THE8B1		On 18/04/2036	Spot Bond	0.00000	100.33034			100.30824			0.00	0	0.00
THE8C1		On 18/04/2036	Spot Bond	0.00000	100.34622			100.32306			0.00	0	0.00
THE8D1		On 18/04/2036	Spot Bond	0.00000	100.51295			100.47859			0.00	0	0.00
THE9A1		On 18/07/2016	Spot Bond	0.00000	100.63456			100.61474			0.00	0	31,754,600.00
THE9A2		On 18/01/2016	Spot Bond	0.00000	100.30688			100.28615			0.00	0	0.00
THE9A3		On 18/07/2016	Spot Bond	0.00000	100.31093			100.28993			0.00	0	0.00
THE9A5		On 18/07/2039	Spot Bond	0.00000	100.30688			100.28615			0.00	0	0.00
THE9A6		On 18/07/2039	Spot Bond	0.00000	100.31093			100.28993			0.00	0	0.00
THE9A7		On 18/07/2039	Spot Bond	0.00000	100.31296			100.29182			0.00	0	0.00
THE9A8		On 18/07/2016	Spot Bond	0.00000	100.30445			100.28388			0.00	0	0.00
THE9A9		On 18/07/2016	Spot Bond	0.00000	100.31093			100.28993			0.00	0	0.00
THE9B1		On 18/07/2016	Spot Bond	0.00000	100.33322			100.31073			0.00	0	0.00
THE9B2		On 18/07/2039	Spot Bond	0.00000	100.33322			100.31073			0.00	0	0.00
THE9B3		On 18/07/2016	Spot Bond	0.00000	100.33322			100.31073			0.00	0	0.00
THE9C1		On 18/07/2016	Spot Bond	0.00000	100.36560			100.34095			0.00	0	0.00
THE9C2		On 18/07/2039	Spot Bond	0.00000	100.37368			100.34850			0.00	0	0.00
THE9C3		On 18/07/2016	Spot Bond	0.00000	100.36357			100.33906			0.00	0	0.00
THE9D1		On 18/07/2016	Spot Bond	0.00000	100.52476			100.48949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.53480			100.49886			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.53079			100.49511			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42500		102.28782	7.38000	102.28927			5,197,500,000,000.00	700,000,000	2,260,000,000.00	
TL20	On 22/02/2020	Spot Bond	9.29000		90.80371	9.26500	90.87399			0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	7.63000		104.05987	7.61500	108.69435			0.00	0	27,590,600,000.00	
TN20	On 17/09/2020	Spot Bond	9.13500		107.46480	9.12000	107.50791			986,300,469,000.00	107,969,400	21,393,300,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.07028	100.00000	1.06694			0.00	0	0.00	
TN23	On 06/11/2023	Spot Bond	9.41500		108.22913	9.40000	108.29680			0.00	0	8,024,300,000.00	
TN25	On 19/08/2025	Spot Bond	9.62500		101.13288	9.61000	101.20594			0.00	0	16,984,900,000.00	
TN27	On 14/11/2027	Spot Bond	9.68000		94.05808	9.66500	98.57674			0.00	0	6,841,000,000.00	
TN30	On 09/10/2030	Spot Bond	10.09000		103.95061	10.08000	104.00292			0.00	0	1,000,000,000.00	
TN40	On 01/10/2040	Spot Bond	10.57000		102.33609	10.57000	102.30714			0.00	0	0.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		101.55011		101.53075			0.00	0	0.00	
TNF18	On 22/08/2018	Spot Bond	0.00000		102.55684		102.53737			0.00	0	400,000,000.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.66606		101.64576			0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.70818		101.68736			0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.71254		101.69166			0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.92055		101.89705			0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000		102.35207		102.32314			0.00	0	0.00	
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.69960		101.67875			0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.70669		100.68784			0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.58177		100.56132			0.00	0	50,000,000.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.59355		100.57268			0.00	0	0.00	
TPDA04	On 10/04/2016	Spot Bond	0.00000		95.54033		95.52315			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000		95.25897			95.24077			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.11071		10.00000	100.08302			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.10795		9.75000	100.08096			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.10730		100.00000	10.08036			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.00966			100.98956			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.07026			101.04893			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.10391			101.08188			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.11063			101.08847			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.29867			101.27266			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.71295			101.67841			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.12426		100.00000	11.07535			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		99.85603			99.84003			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		99.63654			99.62074			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		98.69503			98.67851			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		98.21750			98.19834			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		97.10218			97.08740			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		97.74422			97.72558			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		97.52602			97.50769			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		97.28440			97.26617			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		97.04559			97.02747			0.00	0	10,000,000.00
TSP167	On 28/05/2015	Spot Bond	0.00000		96.32504			96.30711			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		96.05468			96.03666			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		98.87747			98.86020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000		95.40111			95.38249			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		95.22756			95.20927			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		94.92433			94.90587			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		94.60191			94.58323			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		94.32239			94.30365			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		94.86571			94.82710			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		99.01981			99.00320			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		93.78153			93.74338			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		93.25855		100.00000	50.47702			0.00	0	10,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.68847		100.00000	14.65288			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		85.43897		100.00000	85.24567			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		101.42893			101.41129			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		101.35541			101.33781			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		101.31897			101.30139			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		60.81962		100.00000	60.36311			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.36678			100.34932			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		101.96349			101.94443			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		101.74881			101.73167			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		101.67486			101.65777			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		101.56350			101.54650			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.47308			101.45344			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		101.68924			101.67218			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.32925			101.31152			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		101.69466			101.67755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		8.85500	110.62781		8.84000	110.67686			0.00	0	51,575,000.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.68262			100.66364			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.71073			100.69251			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	99.88605			99.86681			0.00	0	80,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	99.88206			99.86218			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	99.88197			99.86206			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.74597			100.72521			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.76554			100.74424			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.98000	113.43281		6.96500	113.43488			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.29000	242.96827		1.29000	242.93048			4,218,687,000,000.00	3,270,300,000	3,618,900,000.00
WSP1	On 28/05/2015	Spot Bond		6.61500	105.20684		6.60500	105.19380			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.23000	107.98152		7.21500	107.99617			0.00	0	6,153,700,000.00
WSP3	On 28/05/2019	Spot Bond		7.59500	109.23950		7.58000	109.27626			0.00	0	878,000,000.00
WSP4	On 28/05/2020	Spot Bond		7.90500	108.75739		7.89000	108.80303			0.00	0	430,000,000.00
WSP5	On 28/05/2021	Spot Bond		7.99500	108.96007		7.98000	109.01480			0.00	0	2,962,000,000.00
Z014	On 30/06/2015	Spot Bond		6.24500	96.05277		6.23500	96.04285			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.17500	94.35153		6.16500	94.34454			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.74000	99.59279		5.73000	99.57793			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.24500	96.03672		6.23500	96.02682			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.98500	71.41577		6.97000	71.45302			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	51.44475		100.00000	51.34715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
Total for j-Bonds :										37,004,304,393,038,000.00	34,760,381,300	'10 187 025 000.00
Grand Total:										37,004,308,221,548,900.00	34,760,476,918	'10 190 765 784.00