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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2014

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 13/10/2014	Any day expiry		11.04250	11.04250		11.10300	11.10300		10.50	0.00	0	0.00
\$ / R	On 20/10/2014	Any day expiry		11.05260	11.05260		11.11020	11.11020		9.68	0.00	0	1,280.00
\$ / R	On 21/10/2014	Any day expiry		11.05440	11.05440		11.11190	11.11190		9.89	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	16.49290	0.01649	35.86690	0.03587	16.493	11.50	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.05620	11.05620		11.11370	11.11370		10.06	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	24.57230	0.02457	47.63470	0.04763	24.572	11.28	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.06530	11.06530		11.12220	11.12220		10.03	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	224.45830	0.22446	187.59510	0.18760	224.458	11.21	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	14.52700	0.01453	26.45190	0.02645	14.527	11.89	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	329.22700	0.32923	284.25190	0.28425	329.227	11.89	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.06890	11.06890		11.12550	11.12550		10.18	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	20.28570	0.02029	18.94970	0.01895	20.286	11.36	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	145.42430	0.14542	118.78490	0.11878	145.424	10.74	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	3.83930	0.00384	7.22370	0.00722	3.839	13.87	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.03660	0.00004	0.09660	0.00010	0.037	25.32	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.07070	11.07070		11.12720	11.12720		10.23	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	313.56450	0.31356	271.06180	0.27106	313.565	11.98	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	11.91430	0.01191	19.58460	0.01958	11.914	12.77	0.00	0	6,000.00

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 30/10/2014	Any day expiry	11.50	Put	441.21430	0.44121	392.38460	0.39238	441.214	12.77	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.07970	11.07970	11.13560	11.13560		10.37	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.86540	0.00087	1.11450	0.00111	0.865	14.38	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	3.28640	0.00329	5.58670	0.00559	3.286	14.56	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.08160	11.08160	11.13730	11.13730		10.41	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	350.74630	0.35075	404.64940	0.40465	350.746	10.74	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	72.30490	0.07230	99.06470	0.09906	72.305	10.98	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.09060	11.09060	11.14580	11.14580		10.34	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.09420	11.09420	11.14910	11.14910		10.36	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.11840	11.11840	11.17440	11.17440		10.38	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	41.95980	0.04196	36.31050	0.03631	41.960	10.03	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.54560	0.00055	0.48930	0.00049	0.546	20.62	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.12030	11.12030	11.17650	11.17650		10.41	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	179.69680	0.17970	156.56190	0.15656	179.697	10.66	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	26.51090	0.02651	32.96710	0.03297	26.511	14.22	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.12400	11.12400	11.18070	11.18070		10.41	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.14670	11.14670	11.20590	11.20590		10.57	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.14860	11.14860	11.20800	11.20800		10.57	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.15040	11.15040	11.21010	11.21010		10.58	143,606,001.60	12,879	969,632.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.35310	0.00035	0.42410	0.00042	0.353	17.25	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.86130	0.00086	0.94000	0.00094	0.861	15.61	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.13550	0.00214	2.12890	0.00213	2.136	14.03	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.81640	0.00282	2.73620	0.00274	2.816	13.56	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.95080	0.00395	3.72490	0.00372	3.951	13.00	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,055.59520	1.05560	1,114.94770	1.11495	1,055.595	12.50	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	5.19520	0.00520	4.84770	0.00485	5.195	12.50	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	859.33870	0.85934	918.64390	0.91864	859.339	11.46	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	10.00270	0.01000	9.59480	0.00959	10.003	11.25	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	10.29040	0.01029	9.87850	0.00988	10.290	11.20	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	10.58690	0.01059	10.17110	0.01017	10.587	11.15	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	11.20910	0.01121	10.78440	0.01078	11.209	11.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	11.87190	0.01187	11.43680	0.01144	11.872	10.94	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	13.33090	0.01333	12.87170	0.01287	13.331	10.73	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	13.72570	0.01373	13.25950	0.01326	13.726	10.68	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	15.44000	0.01544	14.93910	0.01494	15.440	10.47	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	15.90430	0.01590	15.39330	0.01539	15.904	10.41	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	16.88010	0.01688	16.34610	0.01635	16.880	10.31	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	18.46890	0.01847	17.89310	0.01789	18.469	10.15	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	21.49350	0.02149	20.82560	0.02083	21.493	9.89	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	25.21460	0.02521	22.82400	0.02282	25.215	9.93	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	35.86700	0.03587	31.06060	0.03106	35.867	10.01	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	461.74240	0.46174	515.88440	0.51588	461.742	10.05	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	453.69830	0.45370	507.57430	0.50757	453.698	10.06	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	422.20470	0.42220	474.93540	0.47494	422.205	10.11	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	406.88270	0.40688	458.99310	0.45899	406.883	10.14	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	58.93150	0.05893	51.02060	0.05102	58.931	10.15	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	61.45480	0.06145	53.21360	0.05321	61.455	10.16	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	362.71080	0.36271	412.77360	0.41277	362.711	10.21	0.00	0	1,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	334.82450	0.33482	383.37430	0.38337	334.824	10.26	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	94.36390	0.09436	82.00510	0.08201	94.364	10.30	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	97.84260	0.09784	85.06670	0.08507	97.843	10.31	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	101.40490	0.10140	88.20710	0.08821	101.405	10.33	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	270.88290	0.27088	315.18380	0.31518	270.883	10.39	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	120.48290	0.12048	105.08380	0.10508	120.483	10.39	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	236.59500	0.23660	278.08420	0.27808	236.595	10.46	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	220.60740	0.22061	260.63630	0.26064	220.607	10.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	165.04990	0.16505	144.88590	0.14489	165.050	10.51	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	200.48810	0.20049	238.52540	0.23853	200.488	10.55	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	190.93610	0.19094	227.96360	0.22796	190.936	10.58	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	171.66030	0.17166	202.99240	0.20299	171.660	10.81	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	221.26030	0.22126	192.89240	0.19289	221.260	10.81	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	154.33110	0.15433	183.14460	0.18314	154.331	11.05	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	127.53850	0.12754	152.12450	0.15212	127.539	11.48	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	112.44240	0.11244	134.46210	0.13446	112.442	11.77	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	99.26450	0.09926	118.92710	0.11893	99.265	12.05	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	441.02740	0.44103	399.53700	0.39954	441.027	12.24	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	73.23020	0.07323	87.91150	0.08791	73.230	12.76	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	70.38550	0.07039	84.49570	0.08450	70.386	12.86	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	69.01040	0.06901	82.84270	0.08284	69.010	12.91	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	55.91760	0.05592	66.88200	0.06688	55.918	13.44	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	52.91760	0.05292	63.28640	0.06329	52.918	13.59	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	45.83360	0.04583	54.77880	0.05478	45.834	13.99	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	42.73430	0.04273	51.04830	0.05105	42.734	14.19	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	39.89420	0.03989	47.62560	0.04763	39.894	14.39	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	39.22180	0.03922	46.81440	0.04681	39.222	14.44	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	36.06850	0.03607	43.00830	0.04301	36.068	14.69	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	885.66850	0.88567	832.90830	0.83291	885.669	14.69	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	35.47730	0.03548	42.29400	0.04229	35.477	14.74	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	30.68170	0.03068	36.49660	0.03650	30.682	15.18	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	22.09060	0.02209	27.25650	0.02726	22.091	15.98	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	21.53720	0.02154	26.85660	0.02686	21.537	15.99	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	3.31920	0.00332	4.45500	0.00446	3.319	16.72	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	2.80890	0.00281	3.79490	0.00379	2.809	16.78	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	1.69540	0.00170	2.33650	0.00234	1.695	16.97	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	1.60240	0.00160	2.21330	0.00221	1.602	16.99	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.52970	0.00053	0.71020	0.00071	0.530	23.76	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.15610	11.15610	11.21640	11.21640		10.53	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	57.91670	0.05792	50.19450	0.05019	57.917	10.09	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	191.62900	0.19163	168.90960	0.16891	191.629	10.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	40.02530	0.04003	47.46970	0.04747	40.025	14.57	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.24640	0.00125	2.04480	0.00204	1.246	19.33	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.17320	11.17320	11.23340	11.23340		10.50	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.24810	11.24810	11.30830	11.30830		11.00	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	81.39750	0.08140	72.75810	0.07276	81.398	10.18	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	14.75280	0.01475	19.10810	0.01911	14.753	22.48	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.30330	11.30330	11.36410	11.36410		11.35	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	94.77410	0.09477	84.98600	0.08499	94.774	10.32	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	32.64460	0.03264	37.82610	0.03783	32.645	23.87	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.30530	11.30530	11.36610	11.36610		11.35	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.30720	11.30720	11.36810	11.36810		11.37	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.34070	11.34070	11.40210	11.40210		11.56	19,313,212.10	1,703	116,579.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.09770	0.01910	19.92400	0.01992	19.098	11.29	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	30.78020	0.03078	30.34540	0.03035	30.780	10.75	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	50.52680	0.05053	48.42280	0.04842	50.527	10.56	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	89.60240	0.08960	83.73640	0.08374	89.602	10.34	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	98.01850	0.09802	91.31320	0.09131	98.019	10.30	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	132.36100	0.13236	119.04830	0.11905	132.361	10.52	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	317.18920	0.31719	348.04430	0.34804	317.189	11.75	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	255.70640	0.25571	281.05550	0.28106	255.706	12.49	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	198.31570	0.19832	218.00070	0.21800	198.316	13.41	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	171.66270	0.17166	188.65100	0.18865	171.663	13.96	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	101.77480	0.10177	111.48760	0.11149	101.775	16.13	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	72.87770	0.07288	79.70600	0.07971	72.878	17.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	46.33860	0.04634	50.14600	0.05015	46.339	22.16	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.36240	11.36240	11.42400	11.42400		11.59	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	104.72360	0.10472	97.63650	0.09764	104.724	10.35	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	48.49950	0.04850	55.58240	0.05558	48.499	24.69	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.37220	11.37220	11.43400	11.43400		11.57	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	265.83180	0.26583	243.33150	0.24333	265.832	11.23	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	160.19870	0.16020	175.03540	0.17504	160.199	14.72	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.42670	11.42670	11.48920	11.48920		11.96	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	117.92430	0.11792	110.45750	0.11046	117.924	10.58	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	60.13300	0.06013	69.24620	0.06925	60.133	24.57	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.48660	11.48660	11.54990	11.54990		12.18	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	128.85130	0.12885	118.95740	0.11896	128.851	10.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	66.34810	0.06635	75.01340	0.07501	66.348	24.42	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.51970	11.51970	11.58350	11.58350		12.20	230,394.00	20	19,305.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	117.98100	0.11798	109.79470	0.10979	117.981	10.88	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	122.29850	0.12230	113.83390	0.11383	122.299	10.87	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	183.83720	0.18384	168.87570	0.16888	183.837	10.86	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	191.73120	0.19173	174.45850	0.17446	191.731	10.91	0.00	0	45,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	225.15620	0.22516	205.98460	0.20598	225.156	11.12	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	233.96620	0.23397	214.33000	0.21433	233.966	11.17	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	331.78340	0.33178	307.52420	0.30752	331.783	11.68	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	171.59140	0.17159	185.01990	0.18502	171.591	16.75	0.00	0	45,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	152.46030	0.15246	164.33250	0.16433	152.460	17.36	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	135.29640	0.13530	145.74840	0.14575	135.296	18.03	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.54860	11.54860	11.61280	11.61280		12.35	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	136.64290	0.13664	127.55210	0.12755	136.643	10.88	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	68.76010	0.06876	80.09850	0.08010	68.760	24.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.61810	11.61810	11.68320	11.68320		12.53	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	145.12040	0.14512	135.92270	0.13592	145.120	11.01	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	82.33910	0.08234	90.09880	0.09010	82.339	24.32	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.68090	11.68090	11.74660	11.74660		12.83	0.00	0	0.00

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 27/08/2015	Any day expiry	10.80	Put	151.91300	0.15191	142.22170	0.14222	151.913	11.14	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	85.34380	0.08534	96.08280	0.09608	85.344	24.19	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.71980	11.71980	11.78600	11.78600		12.83	0.00	0	2,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	103.33580	0.10334	98.60330	0.09860	103.336	11.12	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,230.66060	1.23066	1,290.02120	1.29002	1,230.661	11.13	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	203.42160	0.20342	192.56340	0.19256	203.422	11.21	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	929.23050	0.92923	984.32880	0.98433	929.231	11.21	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	490.67440	0.49067	518.77210	0.51877	490.674	13.68	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	376.55870	0.37656	397.95850	0.39796	376.559	15.09	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	289.87420	0.28987	306.62820	0.30663	289.874	16.58	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	196.35760	0.19636	199.72760	0.19973	196.358	21.37	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.75010	11.75010	11.81660	11.81660		12.97	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	156.49890	0.15650	148.11240	0.14811	156.499	11.19	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	96.53360	0.09653	103.18660	0.10319	96.534	24.28	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.81490	11.81490	11.88100	11.88100		13.10	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	162.50280	0.16250	152.63110	0.15263	162.503	11.31	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	106.54040	0.10654	112.34090	0.11234	106.540	24.05	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.87510	11.87510	11.93950	11.93950		13.36	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	166.17080	0.16617	157.61510	0.15762	166.171	11.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	96.94800	0.09695	106.44320	0.10644	96.948	23.71	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.90950	11.90950	11.97300	11.97300		13.35	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,135.27510	1.13528	1,187.69560	1.18770	1,135.275	11.56	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.93100	11.93100	11.99390	11.99390		13.47	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	169.02390	0.16902	161.06190	0.16106	169.024	11.40	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.59610	0.09360	99.33030	0.09933	93.596	23.62	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.15040	11.15040	11.21010	11.21010		10.58	334,512.00	30	1,500.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.34070	11.34070	11.40210	11.40210		11.56	986,640.90	87	193.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	36,527.78600	0.36528	40,182.40270	0.40182	36,527.786	11.40	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.51970	11.51970	11.58350	11.58350		12.20	0.00	0	85.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.71980	11.71980	11.78600	11.78600		12.83	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			17.74230	17.74230	17.79630	17.79630		9.84	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	40.22520	0.04023	41.74550	0.04175	40.225	10.53	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.89920	17.89920	17.95620	17.95620		9.93	91,733,400.00	5,125	37,072.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	84.72180	0.08472	75.10150	0.07510	84.722	9.71	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	109.89510	0.10990	98.09380	0.09809	109.895	9.75	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	713.90750	0.71391	671.74390	0.67174	713.908	11.22	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	39.60970	0.03961	44.90050	0.04490	39.610	12.77	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	32.00770	0.03201	36.15620	0.03616	32.008	13.11	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.03370	18.03370	18.09090	18.09090		10.49	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	515.02020	0.51502	482.62350	0.48262	515.020	10.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	713.95330	0.71395	675.94260	0.67594	713.953	11.48	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	813.87290	0.81387	773.62860	0.77363	813.873	11.77	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	21.86090	0.02186	23.91850	0.02392	21.861	15.96	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	13.73180	0.01373	14.75400	0.01475	13.732	17.17	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	13.66080	0.01366	14.67610	0.01468	13.661	17.23	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.18780	18.18780	18.24660	18.24660		11.12	0.00	0	2,572.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	290.51100		0.29051		307.85970	0.30786	290.511	12.73	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.45420		18.45420		18.51590	18.51590		11.99	0.00	0	1,975.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.75250		18.75250		18.81670	18.81670		12.65	0.00	0	295.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10393		0.10393		0.10389	0.10389		8.84	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10582		0.10582		0.10579	0.10579		10.77	0.00	0	25.00
€ / R	On 27/10/2014	Any day expiry			14.03470		14.03470		14.00100	14.00100		9.37	0.00	0	0.00
€ / R	On 27/10/2014	Any day expiry	14.00	Call	122.71890		0.12272		0.00000	0.00000	122.719	9.54	624,500.00	5,000	5,000.00
€ / R	On 29/10/2014	Any day expiry			14.03940		14.03940		14.04450	14.04450		9.53	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.10740		14.10740		14.11160	14.11160		9.73	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.14700		14.14700		14.15570	14.15570		9.83	3,282,104.00	232	74,143.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	26.84580		0.02685		30.52460	0.03052	26.846	9.30	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	69.41660		0.06942		75.22240	0.07522	69.417	9.50	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	151.02480		0.15102		158.05080	0.15805	151.025	9.70	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	226.42770		0.22643		233.26360	0.23326	226.428	9.83	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	36.71700		0.03672		41.66390	0.04166	36.717	13.15	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	29.58030		0.02958		33.67100	0.03367	29.580	13.65	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	26.26520		0.02627		29.93550	0.02994	26.265	13.93	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	6.05320		0.00605		7.26710	0.00727	6.053	16.42	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.39750		14.39750		14.40760	14.40760		10.85	9,142,412.50	635	25,273.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	139.75950		0.13976		146.96280	0.14696	139.760	9.94	69,879.75	500	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	210.88830		0.21089		218.85050	0.21885	210.888	10.24	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	218.98760		0.21899		226.99650	0.22700	218.988	10.27	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	230.50010		0.23050		242.36230	0.24236	230.500	12.39	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	220.49830		0.22050		231.84530	0.23185	220.498	12.52	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	180.86620		0.18087		190.06710	0.19007	180.866	13.11	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	176.38140		0.17638		185.32270	0.18532	176.381	13.19	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	151.07380		0.15107		158.47350	0.15847	151.074	13.68	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.63490		14.63490		14.64770	14.64770		11.59	0.00	0	1,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.90500		14.90500		14.92140	14.92140		12.25	0.00	0	120.00
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			520.45700		520.45700		517.76700	517.76700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			528.55100		528.55100		525.82700	525.82700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			537.67400		537.67400		534.91000	534.91000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.56600		437.56600		436.21800	436.21800			0.00	0	3.00
AL37	On 05/02/2015	Index Future			444.37100		444.37100		443.00800	443.00800			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			517.13900		517.13900		514.83100	514.83100			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			525.18100		525.18100		522.84500	522.84500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			471.55900		471.55900		469.62400	469.62400			9,431,180.00	2	582.00
ALBI	On 05/02/2015	Index Future			478.89200		478.89200		476.93500	476.93500			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			487.15800		487.15800		485.17400	485.17400			0.00	0	0.00

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 12/12/2014	Foreign Exchange Future			9.72640		9.72640		9.72960	9.72960		7.29	486,320.00	50	11,719.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	28.34900		0.02835		29.29310	0.02929	28.349	7.66	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	158.39510		0.15840		156.02210	0.15602	158.395	7.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	30.03640		0.03004		30.49920	0.03050	30.036	8.38	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.46730		0.00247		2.38130	0.00238	2.467	11.35	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	2.11800		0.00212		2.04090	0.00204	2.118	11.55	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.82550		9.82550		9.82910	9.82910		9.85	815,516.50	83	6,866.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.91850		9.91850		9.92320	9.92320		10.84	495,925.00	50	2,900.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.02670		10.02670		10.03390	10.03390		11.31	0.00	0	350.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.92940		9.92940		9.99900	9.99900		8.02	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.07490		10.07490		10.14630	10.14630		9.59	251,872.50	25	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			19.48450		19.48450		-26.32520	-26.32520			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			935.75560		935.75560		992.46290	992.46290			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,034.62370		1,034.62370		1,091.43750	1,091.43750			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			200.74330		200.74330		-204.54170	-204.54170			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			845.09930		845.09930		903.59090	903.59090			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.71130		11.71130		11.70390	11.70390		10.42	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.92390		11.92390		11.91690	11.91690		11.38	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80950		1.80950		1.81690	1.81690		10.06	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82830		1.82830		1.83620	1.83620		11.18	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			122.53223		122.53223		122.51320	122.51320			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.45375		124.45375		124.43553	124.43553			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			9.48125		83.91356		9.53273	83.52654			0.00	0	6,220.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 05/02/2015	Bond Future		9.57115	85.21898		9.62416	84.82686			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.64132	82.90195		9.69598	82.50296			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		469.88100	469.88100		468.01400	468.01400			9,397,620.00	2	419.00
GOVI	On 05/02/2015	GOVI		477.18800	477.18800		475.30000	475.30000			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		485.42500	485.42500		483.51100	483.51100			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.53022	117.53022		117.62192	117.62192			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.21618	118.21618		118.31058	118.31058			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		123.41829	123.41829		123.40015	123.40015			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.05202	124.05202		124.03474	124.03474			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		123.33865	123.33865		123.32018	123.32018			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.27264	125.27264		125.25520	125.25520			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		131.56905	131.56905		131.54944	131.54944			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.18388	132.18388		132.16513	132.16513			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		219.85000	219.85000		219.76700	219.76700			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future		223.29600	223.29600		223.21500	223.21500			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.17700	227.17700		227.09800	227.09800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		591.67300	591.67300		591.77200	591.77200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		601.01500	601.01500		601.12100	601.12100			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.15528	145.15528		145.13752	145.13752			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 15/10/2014	Jibar Tradeable Future		6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.12000	93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.28000	93.72000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.36000	93.64000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.47000	93.53000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.52000	93.48000		6.60000	93.40000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.78000	93.22000		6.86000	93.14000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.97000	93.03000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.13000	92.87000		7.22000	92.78000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.27000		92.73000		7.36000	92.64000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.39000		92.61000		7.49000	92.51000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.52000		92.48000		7.61000	92.39000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12370		0.12370		0.12470	0.12470			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06650		0.06650		0.06670	0.06670			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26870		1.26870		1.26280	1.26280			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26950		1.26950		1.26360	1.26360			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.06396		122.69576		8.13545	122.08314		7.80	12,269,576.00	100	47,407.00
R186	On 06/11/2014	Bond Future	7.70	Call	106.63000		0.10663		78.13000	0.07813	106.630	7.60	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	222.73000		0.22273		164.21000	0.16421	222.730	7.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	718.85000		0.71885		547.32000	0.54732	718.850	7.71	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,289.29000		2.28929		1,874.60000	1.87460	2,289.290	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	283.10000		0.28310		481.03000	0.48103	283.100	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	106.60000		0.10660		210.60000	0.21060	106.600	7.93	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	74.36000		0.07436		155.24000	0.15524	74.360	7.96	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	59.41000		0.05941		128.35000	0.12835	59.410	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.12000		0.00012		0.66000	0.00066	0.120	8.39	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.12566		119.30890		8.19959	118.68815		7.96	0.00	0	686.00
R186	On 05/02/2015	Bond Future	9.00	Put	243.80000		0.24380		320.76000	0.32076	243.800	8.33	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.16618		121.37261		8.24282	120.74101		8.08	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			288.93616		288.93616		288.89440	288.89440			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.44984		287.44984		287.41070	287.41070			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			233.23307		233.23307		233.19869	233.19869			2,332,330.70	10	49,223.00
R202	On 05/02/2015	Bond Future			233.69427		233.69427		233.66196	233.66196			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			7.88127		100.73472		7.95297	100.30704		6.45	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			7.95146		102.30175		8.02610	101.86857		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.99044		100.14307		8.06832	99.70227		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.01140		102.00786		8.09229	101.56144		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	609.46000		0.60946		699.51000	0.69951	609.460	6.93	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			7.00124		104.45266		7.07945	104.25038		2.25	0.00	0	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	82.34000		0.08234		52.26000	0.05226	82.340	2.19	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	209.50000		0.20950		142.19000	0.14219	209.500	2.21	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.08452		106.07760		7.17081	105.87327		2.11	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,510.84000		1.51084		1,341.75000	1.34175	1,510.840	2.18	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.09299		103.74197		7.18943	103.53403		2.11	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			8.51418		97.87706		8.58052	97.33632			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.57820		95.39286		8.64651	94.84480			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.62643		97.04402		8.69689	96.48636			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 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			8.74846		99.94027		8.79456	99.50196			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.81030		97.23778		8.85763	96.79376			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.85815		98.92093		8.90683	98.46917			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			7.30397		105.54639		7.38150	105.27169		3.26	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	1.20000		0.00120		4.71000	0.00471	1.200	3.41	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.38079		103.15362		7.46388	102.87577		3.22	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.41317		104.93759		7.50297	104.65487		3.22	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.40902		102.85069		7.50564	102.56535		3.28	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	295.31000		0.29531		352.07000	0.35207	295.310	3.41	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.82783		101.61474		8.86885	101.19170			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.88761		98.81310		8.92970	98.38451			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.93419		100.52356		8.97744	100.08752			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.81310		101.04230		8.85918	100.55398			0.00	0	29,852.00
R2048	On 05/02/2015	Bond Future			8.87392		102.61412		8.92122	102.11931			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.91632		99.95427		8.96489	99.45080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014		Bond Future	7.52238	101.17881		7.59446	100.87696		4.32	0.00	0	34,018.00
R207	On 05/02/2015		Bond Future	7.59604	99.11173		7.67227	98.80630		4.17	279,495,078.60	2,820	3,106.00
R207	On 07/05/2015		Bond Future	7.63778	100.82637		7.71892	100.51554		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.73	Call	1,434.83000	1.43483	1,278.73000	1.27873	1,434.830	4.15	0	66.00
R207	On 06/08/2015		Bond Future	7.65183	99.05856		7.73775	98.74456		4.33	0.00	0	0.00
R207	On 06/08/2015	Bond Future		7.46	Call	1,180.22000	1.18022	1,056.58000	1.05658	1,180.220	4.21	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	7.66658	96.20750		7.73844	95.86073		5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future		8.50	Put	0.68000	0.00068	2.73000	0.00273	0.680	5.57	0	1,520.00
R208	On 05/02/2015		Bond Future	7.73705	97.70415		7.81236	97.35305		5.05	0.00	0	0.00
R208	On 07/05/2015		Bond Future	7.77582	95.99148		7.85510	95.63423		5.30	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.79200	97.77929		7.87502	97.41789		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future		8.85	Put	455.08000	0.45508	526.34000	0.52634	455.080	5.58	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	8.66234	77.40285		8.71341	77.00086		12.07	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future		8.50	Call	441.12000	0.44112	377.93000	0.37793	441.120	11.94	0	5,500.00
R209	On 06/11/2014	Bond Future		8.75	Call	1,334.76000	1.33476	1,155.99000	1.15599	1,334.760	12.07	0	2,200.00
R209	On 06/11/2014	Bond Future		8.95	Call	2,451.62000	2.45162	2,172.08000	2.17208	2,451.620	12.25	0	2,050.00
R209	On 06/11/2014	Bond Future		9.00	Call	2,769.23000	2.76923	2,468.51000	2.46851	2,769.230	12.30	0	1,640.00
R209	On 06/11/2014	Bond Future		9.05	Call	3,097.10000	3.09710	2,777.55000	2.77755	3,097.100	12.35	0	2,050.00
R209	On 06/11/2014	Bond Future		9.25	Put	31.38000	0.03138	62.34000	0.06234	31.380	12.53	0	2,200.00
R209	On 06/11/2014	Bond Future		9.50	Put	4.15000	0.00415	10.71000	0.01071	4.150	12.77	0	5,500.00
R209	On 06/11/2014	Bond Future		9.58	Put	2.03000	0.00203	5.75000	0.00575	2.030	12.84	0	907.00
R209	On 06/11/2014	Bond Future		9.95	Put	0.04000	0.00004	0.19000	0.00019	0.040	13.00	0	2,050.00
R209	On 06/11/2014	Bond Future		10.00	Put	0.02000	0.00002	0.11000	0.00011	0.020	13.00	0	1,640.00
R209	On 06/11/2014	Bond Future		10.05	Put	0.01000	0.00001	0.06000	0.00006	0.010	13.00	0	2,050.00
R209	On 05/02/2015		Bond Future	8.72024	78.60694		8.77261	78.19951		11.88	0.00	0	0.00
R209	On 07/05/2015		Bond Future	8.76222	76.81623		8.81599	76.40173		12.67	0.00	0	0.00
R209	On 06/08/2015		Bond Future	8.79374	78.24733		8.84867	77.82706		12.84	0.00	0	0.00
R209	On 06/08/2015	Bond Future		9.90	Put	956.13000	0.95613	1,045.55000	1.04555	956.130	13.44	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

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/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			172.60043		172.60043		172.57513	172.57513			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.30680		175.30680		175.28302	175.28302			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			132.65259		132.65259		132.63692	132.63692			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.12661		133.12661		133.11215	133.11215			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			137.33103		137.33103		137.31159	137.31159			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.72162		137.72162		137.70340	137.70340			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			8.52409		88.08071		8.59040	87.56030		10.45	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.58787		89.45102		8.65608	88.92344		10.27	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.63041		87.45020		8.70061	86.91345		10.92	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			8.75768		78.20203		8.79868	77.86422		12.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,617.52000		3.61752	3,340.35000	3.34035		3,617.520	13.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.82000		0.00082	2.36000	0.00236		0.820	13.57	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.81693		79.41864		8.85898	79.07630		12.39	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.85788		77.49785		8.90102	77.14957		13.24	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			21,130.36000		21,130.36000		21,180.57000	21,180.57000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.84020		4.84020		4.83820	4.83820		5.37	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.81370		4.81370		4.80740	4.80740		7.23	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future			1.72670		1.72670		1.72410	1.72410			0.00	0	13.00
Total for Derivatives :													584,298,476.15	29,353	3 651 860.00
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.32105			100.30313			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.08500		105.66054		7.13000	105.61529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond		0.00000	100.46074			100.44037			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.47000	103.51026		8.54500	103.20940			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.01904			99.99989			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.11500	101.83410		9.18500	101.46832			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.14984			101.12780			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.24572			101.22341			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.33500	99.84584		9.41000	99.57602			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.20500	100.82575		7.25000	100.78685			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	102.18386			102.16005			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.77500	107.99922		8.85000	107.80233			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.34000	274.22891		2.34000	274.13919			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	101.56650			101.54834			0.00	0	3,100,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.19852			101.17945			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.61204			100.59147			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.63560			100.61421			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.65116			100.62923			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.93588			101.91537			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	99.90863			99.88966			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	99.57885			99.56014			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.04000	129.62227		3.04000	129.57744			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.08000	118.72217		4.08000	118.67772			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.83000	105.56796		4.83000	105.52644			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	87.80635		100.00000	87.59828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.08000	170.87644		2.08000	170.82173			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.54028		2.76000	163.48492			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.38733		2.17000	174.33107			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.89502		1.82000	183.83741			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.97125	77.71303		8.04625	77.51938			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.97125	77.71303		8.04625	77.51938			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	100.53171			100.51022			0.00	3,760,000,000	940,000,000.00
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	100.19615			100.17650			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.01023			100.03706			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	7.26000	103.02255		7.29000	102.99673			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.34824			100.32853			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.37500	106.46036		7.42000	106.39812			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	99.99988			99.97970			0.00	3,480,000,000	870,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		107.33015		2.67000	107.39236			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500		157.99175		2.51500	157.93927			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		213.01476		2.40000	212.94473			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	9.47000		91.17522		9.54000	90.77972			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		101.65226			101.62914			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		98.79000			99.56000			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		108.39529		9.63000	108.37658			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		95.29000			95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.45000		110.83124		9.52000	110.27845			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82000		90.26470		8.89000	89.92619			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.54500	110.11993		9.61500	109.57193			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	100.77374			100.75205			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.66855			101.64614			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.12500	105.92836		8.20000	105.67800			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.82500	103.11590		8.89500	102.74578			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.03500	104.44655		7.08000	104.40304			1,407,000,000,000.00	200,000,000	100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.83000	100.30596		8.90000	99.98264			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.64500	94.92870		9.71500	94.43636			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.02500	102.50992		8.06500	102.43416			14,445,000,000,000.00	1,800,000,000	900,730,000.00
ABSI2	On 07/12/2023	Spot Bond	2.15000	278.08459		2.15000	277.99505			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000	130.50826		1.27000	130.46936			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	132.31304		2.10000	132.27065			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00463		100.00000	0.00461			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	58.60350		100.00000	58.46153			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.53500	102.78963		11.58000	102.71908			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.57013			101.54245			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.85947		100.00000	5.84512			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.60880			101.58043			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.15698			102.11881			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	34.92517		100.00000	34.83963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	101.53145			101.50446			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	65.76019		11.00000	65.74139			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.35211		100.00000	22.29736			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	100.58166			100.55807			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.63535			100.60952			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.55770			100.53511			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.57389			100.55063			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.58101			100.55745			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.76108			101.73736			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.76108			101.73736			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.77125			101.74740			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.77125			101.74740			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.75091			101.72733			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	91.97637			91.95771			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.69153			100.67217			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.45031			100.42857			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.56420			100.54135			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.58016			100.55662			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.58658			100.56277			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.57365			100.55039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000		100.54476			100.52272			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.29000		103.60102		9.36000	103.28506			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		99.76156			101.77486			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.42062			102.43510			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		85.85836			85.83830			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		170.44970			171.38791			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		170.46165			171.39837			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.55761			100.53503			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.56601			101.54141			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.97791			100.95585			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		101.56568			101.54110			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.33260			102.30915			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		102.26471			102.24182			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.06916			99.32406			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.24894			99.21062			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		101.92937			101.90860			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.55957			100.53691			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		101.72701			101.70538			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.49755			100.47750			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.48650			100.46691			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.50795			100.48746			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.54812			100.52595			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.52541			100.50419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.49950			100.47937			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.50665			100.48622			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.71915		10.23000	100.69139			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.51362			100.49288			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.50275			100.48248			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.62863			117.61657			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.41000	104.58251		9.48500	104.27526			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.54610			100.52401			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.26379		1.75000	116.22759			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.71361			100.69451			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.50712			100.48665			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.53435			100.51256			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.55029			100.52784			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.51838			100.49727			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	99.93434			98.98812			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.11900			99.35670			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.28767			102.26631			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.51263			100.49177			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.64898			101.62777			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.54711			100.52479			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.53469			100.51307			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.56207			100.53929			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.57048			100.54735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.99445			100.97551			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.24212			101.22293			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.57250			100.54930			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.57250			100.54930			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.60124			100.57664			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.53753			100.51562			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.60441			100.57988			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.67470			102.65232			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.60124			100.57664			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.87628			94.85752			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.58352			100.55985			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.57579			100.55226			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	123.77846			124.43992			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	124.66364			125.32938			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.50560			100.48502			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.50111			100.48074			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.10531			101.08589			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.51327			100.49238			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	97.38722			96.84221			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.53435			100.51256			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.50624			100.48563			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.50560			100.48502			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.55181			100.52947			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.45380			101.43021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.73386			101.70992			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.68160			101.65835			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000		102.54233			102.52336			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		15.48669	100.00000		15.44918			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.04679	100.00000		14.99930			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		101.13090			101.11048			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.24422			101.22173			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.31967			101.29579			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		99.92236			99.90253			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		99.91434			99.89250			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		99.90367			99.87916			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		99.91881			99.89852			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.91000		98.09751	7.98500		97.97345			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		99.89573			99.86969			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		99.87878			99.84852			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.73000		100.18190	8.80500		99.88942			0.00	0	4,807,454,900.00
AIR02	On 30/04/2023	Spot Bond	9.17500		119.99363	9.24500		119.51802			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.47500		105.50879	7.51500		105.43346			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		99.71289	100.00000		99.44769			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.21000		103.75167	9.28000		103.28621			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		17.00449	100.00000		16.96686			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.90500		104.52951	9.97000		103.98970			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500		164.93234	2.76500		164.87649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.88619			100.86494			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.70777			100.68940			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.73910			100.72005			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.43960			100.41841			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	100.64284			100.62399			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.38429			101.35583			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.51198			100.49275			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	100.51838			100.49727			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.52904			100.50142			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.89738			100.87291			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	97.02500			97.49000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.81244			100.79031			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	93.58360			94.22171			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000	294.27035		2.65000	294.17159			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	91.18762			92.00500			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	103.48416			102.73647			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.20553			97.76958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031		On 14/08/2017	Spot Bond	0.00000	102.47920			100.04222			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	88.70949			89.46666			0.00	0	0.00
ASN033		On 07/01/2015	Spot Bond	0.00000	100.15793			100.14038			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	100.00000	9.88492		100.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.68581			100.66609			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.47360			100.45438			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.46720			100.44824			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.36997			100.34926			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.88000	103.41115		8.95500	103.13624			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.28440			100.26717			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.75795			100.73870			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	101.93160			101.91068			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	101.41862			101.39744			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	101.12200			101.10022			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.39500	104.20860		9.46500	103.86039			1,321,876,500,000.00	140,700,000	1,140,700,000.00
BAW2		On 02/10/2015	Spot Bond	7.61500	104.13353		7.66000	104.06986			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	29.76050		100.00000	29.62963			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.33961			100.31603			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.72500	103.48671		8.80000	103.26663			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.13803	101.66643		11.18949	101.59442			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.11698	100.69607		11.15150	100.64703			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.15471	100.66127		11.19240	100.60976			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.48550			100.45610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.19178	100.60232		11.23255	100.54549			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.88058	100.24302		11.97493	99.96221			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.49625			100.46618			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.49625			100.46618			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.49632			100.46625			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.38803	100.17365		11.43949	100.10208			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.32065	100.63768		11.36901	100.56953			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.11698	100.69607		11.15150	100.64703			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.23428	100.76812		11.28976	100.68691			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.42143	100.40762		10.48414	100.31489			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.47266			100.44407			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.46586			100.43752			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.46586			100.43752			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		10.98037	99.81668		10.98157	99.78544			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.50000	99.53445		11.57500	99.33242			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.45327			100.42572			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.42500	97.46420		11.50000	97.25176			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	100.43199			100.40596			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.39966		9.28000	100.37464			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.45957			100.43163			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.28000	99.78988		11.35500	99.56638			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.44697			100.41982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.45747			100.42966			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.45747			100.42966			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	100.44193			100.41510			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.46379			100.43573			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	100.46379			100.43573			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.44277			100.41588			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.44912			100.42202			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.46388			100.43583			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.34393			100.32344			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.36760			100.34562			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.13803	101.78011		14.18949	101.70048			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34988	100.67876		15.41562	100.51543			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.21734	100.62985		14.28761	100.50515			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.59301			100.55663			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.59301			100.55663			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.59301			100.55663			0.00	0	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.61370			100.57602			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.52025			100.48848			0.00	0	1,400,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.64013		100.00000	21.59907			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.42957		100.00000	19.38250			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.68309		100.00000	17.64025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.91549		100.00000	10.88905			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.91549		100.00000	10.88905			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.19734		100.00000	13.16537			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.43527		100.00000	11.40757			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	99.98312			99.96609			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.90936			99.89074			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.16448			100.14634			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.17415			100.15493			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.43577		100.00000	7.41756			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.43577		100.00000	7.41756			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358		440,000,000,000,000.00	4,400,000,000	2,200,000,000.00	
BCP86U	On 19/11/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000	179.87188		2.05000	179.81449			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06500	154.07940		8.13500	152.58394			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06500	154.40597		8.13500	152.92058			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45000	97.32831		8.52000	96.76106			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.85434			100.83223			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.88000	98.10549		7.95500	97.86494			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.74149			102.72256			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.76873			101.74854			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.80445			101.78384			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.92349			101.90149			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	102.04252			102.01912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond		0.00000	102.37550			102.34819			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.89841		100.00000	25.83567			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.52243			101.50171			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.59697			101.57528			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.62892			101.60681			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.63957			101.61732			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.76732			101.74341			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.93762			101.91148			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.62828			100.60851			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.67441			100.65315			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.68699			100.66532			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.27500	101.86900		8.35000	101.68377			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.72470			100.70181			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.79156			100.76649			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.48182		100.00000	14.44635			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.48182		100.00000	14.44635			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.76977			101.74952			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.33529			100.31534			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.58000	103.63690		8.65500	103.32604			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98259			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	95.44793			95.46600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.01734			100.99915			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.17705			101.15598			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.01287			100.99460			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.06283			101.04365			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.15357			101.13274			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.53054			101.50280			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.14735			102.10864			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	58.51966		100.00000	58.37634			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	99.74952			99.72564			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	99.74226			99.71771			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000	99.93108			99.91385			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	97.18279			97.16426			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	25.70377		100.00000	25.64150			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.61244			100.59169			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.25085			101.22922			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.52000	106.12829		7.55000	106.10494			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.42500	114.90441		9.50000	114.73123			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	108.03524			108.00724			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32500	106.34295		9.40000	106.20878			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.48000	97.73092		12.55500	97.47762			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	102.17616			102.14542			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.44000	102.71160		11.51500	102.43104			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.35455			101.33312			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.31500	104.13946		9.39000	103.94416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.01628			99.98919			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.88000		98.62995		11.95500	98.33359			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		102.24418			102.22263			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.90727			100.87843			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.45421			101.43126			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.14500		96.89518		10.21500	96.59029			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.89500		119.26399		9.96500	118.79075			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.74500		115.50131		9.81500	115.00713			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.07500		114.79654		9.14500	114.26114			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.19288			101.16176			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.62500		101.13665		11.70000	101.00699			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.58918			101.56356			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.27325			101.24540			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.26616			103.23609			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		99.86905			99.84241			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.60098			100.57532			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.74786			99.70523			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.09474			101.07055			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.39980			100.37580			0.00	0	1,580,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.41454			100.38958			0.00	0	1,610,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.43182			100.40578			0.00	0	1,610,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.10147			102.06430			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.07988			102.04310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		102.19397			102.15515			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		101.49228			101.46850			0.00	2,312,000,000	578,000,000.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.55772			100.53514			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.39808			101.37837			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.90922	10.11000		102.88164			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.20974			100.18889			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.33764	2.76000		120.29697			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		120.22539	3.14000		120.18346			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.03260	8.25000		101.01003			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.80000		122.04356	2.80000		122.00202			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.73071	2.40000		119.69125			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.77352			100.74189			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.72500		99.60785	8.76500		99.51266			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.91323			99.89156			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.91843			99.89766			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.77500		99.67260	8.81500		99.57699			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.77500		99.67260	8.81500		99.57699			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.82500		102.76167	8.86500		102.66070			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.57068			100.54755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000		100.62634			100.60088			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.10265			100.08506			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.10265			100.08506			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.30729			101.28648			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.57827			100.55484			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		101.08454			101.06381			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.15083			101.12880			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.32477		9.35000	101.29961			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.32477		9.35000	101.29961			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		101.08446			101.06372			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		101.08728			101.06649			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.80350			100.78451			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.62621			100.60731			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.70831			100.68990			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.71263			100.69425			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.62621			100.60731			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.62621			100.60731			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.67035			100.65117			0.00	0	200,000,000.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.43560			101.41462			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.01597			100.99478			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.54636			101.52544			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.54636			101.52544			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.54636			101.52544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	0.00000	100.90828			100.88690			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.21000	102.09825		9.28500	101.80187			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	102.58874			102.56767			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.64518			100.61894			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.92306			100.90195			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.92011			100.89914			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.96295			100.94145			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.15938			101.13844			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.29625			101.27140			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.15267			101.13129			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.68634			102.66495			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.90008			101.87873			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.76999			100.75060			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.56129			100.54196			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.51198			100.49115			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.82095			101.79632			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.49649			101.47471			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.74208			100.71757			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.50696			100.48238			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.00654			102.98297			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.40410			100.37983			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.50158			100.47728			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.27683			100.25238			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.60758			100.58291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	0.00000		100.40426			100.37998			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.40426			100.37998			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.40058			100.37634			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		127.30703			127.30703			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.96569			101.94123			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		127.16368			127.16368			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		126.84069			126.84069			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		127.15897			127.15897			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		124.89285			124.89285			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		125.65966			125.65966			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		101.50751			101.48323			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.75000		97.57621	10.82000		97.19337			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.27000		94.25769	11.34000		93.87165			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.38368			100.36050			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.60887			100.58395			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.47346			101.44973			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		99.82333			99.80129			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.83616			101.81149			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		104.03646	8.80500		104.01210			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.53753			100.51562			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		101.84407			101.82135			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		122.49570			122.49570			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.56113			100.53823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	100.57069			100.54738			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.60759			100.58274			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.58369			100.56003			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.80330			100.77043			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.80330			100.77043			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	77.57276			77.51895			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.63547			100.60964			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.38368			100.36050			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	110.51959			110.51959			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	110.68659			110.68659			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.77727			101.75429			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.70079			100.67200			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.38579			100.36249			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.79847			100.76581			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.66110			100.63418			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.51234			100.49166			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.58979			100.56567			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.75983			101.73708			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.41427			101.38969			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.37521			100.35258			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.66016			101.63852			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.02941			101.00852			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.78246			100.75076			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond		0.00000	101.71221			101.68951			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.82442			99.80251			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.49152			100.47155			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.68395		10.55000	100.65536			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.93000	104.42597		10.00000	103.96604			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.53826			100.51687			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.84650			101.81966			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.07000	105.88261		12.14000	105.44754			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.92344			101.89547			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.10000	105.64567		12.17000	105.23102			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.53000	105.30130		10.60000	104.89979			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.92344			101.89547			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	99.74374			101.81098			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.64570			100.61922			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.59678			100.57237			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.60759			100.58274			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.53753			100.51562			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.39932			100.37516			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.44500	102.70414		9.51500	102.34229			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.45908			100.43027			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.59169			100.56750			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	100.74116		10.55000	100.71255			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.11172		11.00000	98.08148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	99.90607			99.88678			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.60124			100.57664			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	99.88279			99.86270			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.86000	101.78388		11.93000	101.34730			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.65711			100.63016			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.53753			100.51562			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	99.72725			101.90486			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.57260			100.54921			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000	26.76103		100.00000	26.63216			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.05439		7.01000	40.04696			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	162.69655			160.88490			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	8.45000	140.59045		8.52000	140.01072			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.06500	154.07940		8.13500	152.58394			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.06500	154.40597		8.13500	152.92058			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	92.93526			92.91612			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	92.87486			92.85555			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.13613			100.03129			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.13613			100.03129			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.57712			100.55373			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.54087			100.51900			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.54805			100.52588			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.13573			100.11309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.54711			100.52479			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.82333			99.80129			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.49984			100.47951			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.52476			100.50339			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.52158			100.50033			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.52476			100.50339			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.23941			101.21519			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.02207			99.99989			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		104.24418	8.87000	104.17519				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67500		104.24684	8.75000	103.99155				0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.08500		116.43951	10.15500	115.97986				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41500		106.36268	8.46000	106.28934				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65500		105.97217	9.72500	105.60407				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.71000		106.46408	9.78000	105.99699				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.06000		94.98920	10.13000	94.58568				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.79500		96.18181	10.86500	95.67974				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.79500		93.99454	10.86500	93.50957				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.06416			101.04419			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.05814			101.03667			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.95434			100.93329			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.91789			101.89703			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		101.35014			101.33305			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.06491			101.04440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond	0.00000		100.49450			100.47368			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.96500		103.34230		11.03500	102.92808			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.19498		100.00000	12.16512			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.09856		100.00000	4.08562			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.91483		100.00000	14.86776			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.54626			101.52695			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00000		97.37001		8.07500	97.15864			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.96439			100.94701			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.91026			100.89276			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.75715			100.73970			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		92.53600		100.00000	92.30975			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.78212			100.76138			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.15538			100.13329			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		102.46460			102.44593			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		101.76241			101.74346			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		101.37628			101.35717			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		97.01880			96.98702			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.69953			100.67079			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		99.72078			99.68599			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.78469			100.75234			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.61077			100.58578			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.39113			100.36111			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.64500		104.86054		8.71500	104.48320			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.57500		116.41657		7.61500	116.32655			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.36500	106.35106		8.43500	106.02403			412,310,850,000.00	49,290,000	1,495,010,900.00
DV23	On 27/02/2023	Spot Bond		9.11000	106.46890		9.18000	106.02684			0.00	0	9,185,981,200.00
DV24	On 18/02/2024	Spot Bond		9.16000	104.80938		9.23000	104.34235			0.00	0	5,703,600,000.00
DV29	On 18/02/2029	Spot Bond		9.45500	106.60203		9.52000	106.05396			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.68390			100.66583			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.61151			100.59384			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.42981			100.41167			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.32109			100.30299			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.56896			100.55036			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	101.22824			101.20947			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.54225			100.52345			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.32872			100.30918			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.96000	128.07492		8.03000	127.67816			0.00	0	2,002,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	90.71036			90.66404			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.20000	135.90846		0.20000	135.87189			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.07500	123.48262		2.07500	123.44315			0.00	0	15,000,000,000.00
EL29	On 19/11/2029	Spot Bond		2.08500	110.64908		2.08500	110.61368			0.00	0	15,000,000,000.00
EL30	On 29/07/2030	Spot Bond		2.11500	110.24555		2.11500	110.21020			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond		2.16000	102.54133		2.16000	102.50827			0.00	0	15,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.54500	106.69736		9.61500	106.35641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.39500	107.28628		9.46500	106.91519			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.84500	105.74561		9.91500	105.28840			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.08000	99.73423		10.14500	99.42886			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.23000	102.05614		10.29500	101.71491			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.24851			101.22817			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.02944			101.00839			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.70142			100.68123			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.29063			101.26978			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.05198			101.03364			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.09638			101.07815			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	99.72677		100.00000	100.00000			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.48401		100.00000	59.29626			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	95.68512		100.00000	95.44288			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	80.78641		100.00000	80.61984			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.91035		3.00000	132.86442			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.39500	104.72464		11.44000	104.66272			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.50999			102.48456			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.70219			100.67709			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.39943			100.37605			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.86000	96.68364		9.93500	96.44637			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.22092			100.19898			0.00	0	1,040,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.08215			101.06000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.38506			101.36150			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.28052			101.25875			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		101.36071			101.33756			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.62673			101.60719			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.16851			101.14848			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.21637			101.19551			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.15893			101.13906			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.19882			101.17827			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.16831			101.14848			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.15225			101.13269			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.01500		101.59854	7.06000		101.54155			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.80000		104.28037	7.84500		104.11904		159,899,689,560,000.00	20,499,960,200	11,280,046,400.00	
ES23	On 25/01/2023	Spot Bond	8.46000		111.26268	8.53000		110.80408		3,384,000,000,000.00	400,000,000	7,096,802,900.00	
ES26	On 02/04/2026	Spot Bond	8.73500		93.96718	8.80500		93.46754		4,367,500,000,000.00	500,000,000	3,833,347,000.00	
ES33	On 15/09/2033	Spot Bond	9.45500		83.55572	9.50500		83.15672			0.00	0	29,125,520,000.00
ES42	On 25/04/2042	Spot Bond	9.56500		89.51243	9.60500		89.13861			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		101.06234			101.04093			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.27453			101.25250			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.10867			101.08747			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.98056			99.96111			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.43420			100.41328			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.86025			100.84270			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.67603			100.65671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.15500			100.13563			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.30864		100.00000	12.27882			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.97891		100.00000	11.94989			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.65754			100.63682			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.11739			99.09438			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.73291			100.70974			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.78309			100.75829			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.28000		100.04233		9.35500	99.76676			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.68337			100.66482			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.68330			100.66474			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.81325			101.79065			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.21944			104.19468			0.00	1,200,000,000	600,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.01064			100.98782			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.02733			101.00412			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.14500		103.00459		10.21500	102.64673			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.08000		106.81181		11.15500	106.53003			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.26602			99.24245			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		131.44726		2.20000	131.40478			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		277.47147		2.18000	277.38188			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		110.12025		2.39000	110.18522			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49500		158.34919		2.49500	158.29666			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		216.38755		2.29000	216.31705			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.64500		106.21585		7.69000	106.15305			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81200		62.48013		7.81300	62.43935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond		9.45700	39.51165		9.45800	39.47890			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.69000	38.19760		9.69000	38.16535			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	72.70916		100.00000	72.56461			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	75.12975		100.00000	74.98745			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	101.21123			101.18301			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.64194			100.61584			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.55777			100.53519			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.61089			100.58608			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.60124			100.57664			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	100.57387			100.55043			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.70204			100.67541			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	100.59169			100.56750			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	100.62792			100.60220			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.76895			100.73727			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.74689			100.71615			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	17.49585	100.09221	17.45296				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.53881			100.51684			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	109.54754			109.54754			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.71285			100.68377			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.13949			103.13949			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.59784			100.57358			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	100.60434			100.57981			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.55319			100.53080			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.56305			100.54006			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.73112			100.70104			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.55348			100.53089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	58.18559		13.22500	58.16480				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.52285			100.50156				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.52349			100.50217				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.76481			100.73357				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.54647			100.52417				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	98.39568		3.62500	98.44921				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.56941			100.54616				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.56941			100.54616				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.30459			101.28099				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.38368			100.36050				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.61000			98.58717				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.53753			100.51562				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.52540			100.50400				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.82726			101.80070				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.61205			100.58700				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.38963			101.36809				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.80802			101.78175				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.96769			101.94224				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.69953			100.67079				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.55795			100.53518				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.69524			100.66723				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.51965			100.49850				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.56305			100.54006				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.56305			100.54006			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.62833			100.60857			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.29820			100.27759			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.31408			100.29234			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.53368			100.51456			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.15839			100.13872			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.59361			100.56933			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.13896			100.11921			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.51566			100.49655			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.11810			100.01605			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.11842			100.01632			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.97918			99.95837			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.98126			99.96247			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.97918			99.95837			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	99.98134			99.96264			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.58955			101.56465			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.68400		8.75000	101.66009			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	102.39778			102.37526			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.34506		100.00000	11.30925			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.35706		100.00000	10.32436			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.24804			100.22042			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.23693		100.00000	1.23052			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.30758			100.28385			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.59974			100.57540			0.00	0	0.00

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		100.59654			100.57234			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.84396			100.82090			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.79145			101.76814			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		121.23093		3.44000	121.18773			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.60689			100.58225			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.61272			100.58783			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		121.38834		3.42000	121.34515			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		121.23093		3.44000	121.18773			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000		126.75778		2.59000	126.71550			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000		133.88983		2.66000	133.84484			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		102.01434			101.98820			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.53177			100.51028			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.60305			100.57857			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		101.55958			101.55958			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.69871			100.67022			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.67417			100.64671			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.57770			100.55409			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.57706			100.55348			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		101.78718			101.78718			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.60733			100.58825			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.67136		100.00000	9.64767			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.41814		100.00000	23.36079			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		55.30690		100.00000	55.13422			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.39668		100.00000	17.34178			0.00	0	0.00

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		4.73000	149.66685		4.73000	149.60837			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.42538			100.40745			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.13545			103.05792			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.02873			101.00887			0.00	3,000,000,000	1,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.26911			102.18942			0.00	3,000,000,000	3,400,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.27224			100.25253			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	99.32297			99.30587			0.00	0	1,000,000,000.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.06391			100.04534			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.12800	100.66085		2.12800	100.62854			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.47000	132.80770		2.47000	132.76384			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.70425			101.68481			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.39521		10.38000	102.36670			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.39521		10.38000	102.36670			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	108.68000			108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	101.35660			101.33886			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.88206			101.85710			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.61000	107.19289		2.61000	107.15707			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.60000	207.04654		2.60000	206.97734			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.58000	107.76501		2.58000	107.72909			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.22314			100.20607			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.63000	206.16913		2.63000	206.10007			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	102.05754			102.03059			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.49000	109.21464		2.48000	109.27872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond	2.67000	106.05961		2.67000	106.02400			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.37010			100.35227			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	50.76000			50.76000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	101.26920			101.24888			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500	104.11104		2.77500	104.07580			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000	256.82760		2.75000	256.74076			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.69000	267.29422		2.69000	267.20424			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000	277.26745		2.19000	277.17787			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000	263.04398		2.91000	262.95388			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000	128.29948		2.57000	128.25675			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.68220			101.66044			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000	128.26735		2.10000	128.22625			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	99.91613			99.89474			0.00	4,000,000,000	1,000,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.19348			100.17210			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	101.55616			101.53274			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000	107.07430		2.45000	107.03899			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.48391		104.97509	18.43664			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.51025		101.07593	22.45459			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	15.07183		100.44759	15.03478			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.95336		100.76967	20.90170			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	2.12000	116.90121		2.12000	116.86366			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000	110.62701		2.34000	110.69248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000		98.59255			98.59146			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		110.32264		2.37000	110.38782			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.17119			101.14739			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000		346.17609		2.39000	346.06237			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.44082			101.41677			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.08647			101.06486			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	6.71500		101.59021		6.76000	101.55375			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.82500		100.97985		7.86500	100.88833			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.08500		101.77468		8.16000	101.55977			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27000		106.70653		8.34500	106.45010			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.84000		104.39673		8.91000	104.08968			0.00	0	1,790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.05500		98.97214		9.12500	98.63429			1,811,000,000,000.00	200,000,000	200,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.59000		90.53850		9.66000	90.14624			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.60500		111.05391		9.67500	110.55684			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.91500		97.51299		9.98500	97.01427			8,923,500,000,000.00	900,000,000	990,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.33500		94.89682		10.43000	94.16940			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.20000		79.51249		10.24000	79.18698			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.46039			100.44189			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.47667			100.45748			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.48316			100.46370			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.49935			100.47921			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.52530			100.50407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.54474			100.52270			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.62890			100.60333			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	101.05573			101.03719			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.10215			101.08278			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	101.11304			101.09348			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.14400			101.12389			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.19048			101.16955			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.22921			101.20759			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.39948			101.37483			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.28141			100.26202			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.47995			100.37827			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.07500	101.02209		9.15000	100.83288			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	101.24060			101.22361			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	99.81357			99.79662			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	101.59807			101.57815			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.63203			101.61169			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.69769			101.67653			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.77917			101.75699			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.89231			101.86872			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond		0.00000	100.80914			100.78822			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	102.03391			102.01456			0.00	0	200,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.01909			100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.80989			101.79027			0.00	3,280,000,000	820,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	99.99345			99.97501			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.74059			100.71986			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.22278			101.20088			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.44723			100.42670			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	100.97712			100.95847			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.38369			100.36517			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.59117			101.39091			0.00	0	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	99.73481			99.70960			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.24627			100.22797			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.65766			100.63695			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.48748			101.46523			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.56258			101.54007			0.00	0	14,130,000.00
HILC14	On 24/10/2014	Spot Bond		0.00000	101.36504			101.34798			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	101.19575			101.17867			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.92073			99.90050			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.65181	96.80818		7.69106	96.72166			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	99.91698			99.89581			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.65144	104.41639		8.69059	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	99.91217			99.88979			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.10145	104.41639		9.14056	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	99.90629			99.88245			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	99.97967			99.95935			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.02171			100.00006			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.02239			99.99993			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.51490			101.49285			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.10500	103.20800		9.18000	103.02649			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.13000	109.38209		8.20000	109.02597			0.00	0	941,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000	281.38237		1.99000	281.29297			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.00000	287.34131		2.00000	287.24993			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40500	100.52890		9.45500	100.06460			0.00	0	4,534,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.40500	100.50543		9.45500	100.03386			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	83.67816		100.00000	83.48624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.81067	100.00000	21.75725				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	55.05088	100.00000	54.91752				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	26.30786	100.00000	26.24413				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.41175	100.00000	15.37441				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	85.02224	100.00000	84.82723				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	117.02480	1.73000	117.09672				1,896,600,000,000.00	1,090,000,000	98,792,818,700.00
I2038	On 31/01/2038	Spot Bond	1.85000	122.88769	1.85000	122.84914				15,003,500,000,000.00	8,110,000,000	83,486,970,300.00
I2046	On 31/03/2046	Spot Bond	1.89000	122.80831	1.89000	122.76959				85,050,000,000.00	45,000,000	52,470,280,900.00
I2050	On 31/12/2050	Spot Bond	1.94000	131.00337	1.94000	130.96197				164,900,000,000.00	85,000,000	23,615,261,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	95.90000		96.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.53500	102.07732	7.58000	102.03880				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.23933		101.22039				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.16004		101.14164				0.00	1,000,000,000	500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.32500	102.35160	8.36500	102.27548				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.97500	106.76244	8.05000	106.51098				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.14500	101.51759	8.18500	101.42825				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.39771		101.37670				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.47736		101.45525				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000	130.04638	1.43000	130.00706				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	131.70631	2.17000	131.66386				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.51900		100.50070				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.35433		101.33436				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.09500	102.31897	8.17000	102.07151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.98633			100.96784			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.67159			101.65121			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.47779			101.45867			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.71000	100.09377		8.78500	99.81631			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.73000	95.68716		8.80000	95.38647			0.00	0	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.83500			100.81613			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.17500	97.78815		8.25000	97.54795			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20000	101.38834		9.27000	101.05560			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	101.46058			101.44025			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	101.50269			101.48180			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.43398		7.90000	100.41284			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.49000	100.46639		8.56500	100.20668			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.66027			101.63730			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.21922			101.20008			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.74500	103.08461		7.82000	102.90464			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.45000	104.19322		8.52500	103.89777			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.56000	105.87581		9.63000	105.41186			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.32869			100.30915			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	99.85512			99.83622			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	101.52057			101.50030			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	101.55304			101.53235			0.00	60,000,000,000	30,000,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	101.58536			101.56426			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00565		100.00000	0.00563			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	99.98567			99.96728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02		On 22/10/2018	Spot Bond	0.00000	99.88773			99.86845			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.79500	97.77524		8.86500	97.43532			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	99.95952		5.00000	99.94605			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	99.95952		5.00000	99.94605			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.03868		5.00000	101.02514			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	99.95952		5.00000	99.94605			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.35071		4.00000	100.33974			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	31.24014		100.00000	31.14261			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	31.01063		100.00000	30.91382			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	31.01063		100.00000	30.91382			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	104.94134		9.20000	104.91541			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.39901			100.37648			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.39901			100.37648			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	101.38510			101.36155			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.88958		100.00000	7.87025			0.00	0	0.00
IM1001		On 10/11/2014	Spot Bond	0.00000	101.10855			101.09115			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.41363			100.39564			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.07500	100.69464		9.11500	100.65446			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	101.36990			101.34088			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	55.30690		100.00000	55.13422			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IN268U		On 11/12/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		11.66048	100.00000	11.50394				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		99.45504	100.00000	99.72677				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		98.64865	100.00000	99.88924				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		96.50757	100.00000	96.25690				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		94.77981	100.00000	94.53802				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		94.49024	100.00000	93.76338				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.96577	6.25000	99.98288				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.86320	6.25000	99.81200				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.73972	6.35000	99.68783				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.61872	6.35000	99.56695				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.49801	6.35000	99.44637				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.25167	6.40000	99.19988				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.01044	6.40000	98.95890				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.40025	6.45000	98.34895				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	100.00000		79.17570	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.42126		100.39591				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.13803		101.26330	11.18949	101.19157				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.13803		100.37145	11.18949	100.30035				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.58317		100.55949				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.05330		101.02438				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.57255		100.54935				0.00	0	0.00

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	100.22871		6.50000	100.21110			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.58534			100.56141			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	95.43341			95.43722			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.63738			100.61716			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.05698			100.03798			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.56305			100.54006			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.20943			100.18846			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.44154			100.42367			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.44531			100.42784			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	101.29583			101.27751			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	101.18012			101.16185			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.07181			101.05363			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.05976			101.04178			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	105.23190			105.21196			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	102.54959			102.53151			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.00211			101.98439			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.01766			100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.52932			100.51041			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.44277			100.41588			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.88128			100.86346			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	103.10973			103.09041			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	99.61967			99.60238			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.82543			101.79596			0.00	0	0.00

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		80.39648		100.00000	80.21978			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.20260			100.23009			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01268			100.03867			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01349			100.03920			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.83500		99.99422		8.87500	99.88274			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.31893			100.29859			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.32626			100.30543			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.33116			100.31001			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	100.00000		17.81136		100.00000	100.00000			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	100.00000		35.62272		100.00000	100.00000			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.53829			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	100.00000		82.61127		100.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.34500		103.89832		9.41500	103.53385			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.61577			100.59443			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.62500		103.43014		8.70000	103.21073			0.00	0	5,033,385,100.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.20738			100.18680			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.12711			100.02364			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		101.50018			101.47837			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.30875			101.28315			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.59331			100.56923			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.71500		104.50456		8.76000	104.45043			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		102.25084			102.22723			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.93155			100.90738			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		125.39046		3.26000	125.34639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.67500		138.77048		3.67500	138.72002			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.33563			100.31231			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.02070			100.04404			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		102.14334			102.11886			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.81173			100.78827			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.41053			100.38732			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000		97.46564		3.73000	97.51828			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000		103.82994		3.73000	103.84322			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.87781			100.85312			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.55595			101.53115			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.33000		116.18220		10.40500	115.91915			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.22454			102.19637			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500		137.24452		3.77500	137.19424			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		100.00000		100.00000	99.72677			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		99.59619		100.00000	99.32917			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		97.78075		100.00000	97.52344			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		96.03306		100.00000	95.78491			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		94.29747		100.00000	94.05814			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		99.98284			99.96554			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		101.05504			101.03698			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000		99.94866		6.25000	99.89737			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		99.09646		6.40000	99.04483			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.97607		6.40000	98.92457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA502	On 08/01/2015	Spot Bond	6.45000		98.48588		6.45000	98.43449			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000		98.36605		6.45000	98.31478			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		101.42794			101.40470			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		102.18601			102.16631			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.92692			101.90721			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.19800			100.17836			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.09760			101.07832			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.22656			101.20438			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.93604			100.91540			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.01277			100.03876			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.01318			100.03903			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.01400			100.03957			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.01030			100.03714			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		99.92126			99.90117			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.62861			101.60695			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.58177			100.56080			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.25270			101.23244			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.97647			100.95746			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.96676			100.94795			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.27784			100.25654			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.12969			100.11129			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		99.84757			99.82774			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		101.45593			101.43649			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.54164			100.52217			0.00	0	0.00

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		100.35036			100.32946			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.35898			100.33753			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.35897			100.33753			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.05000		103.20705		9.12500	102.89634			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		21.41469		100.00000	21.33417			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.08739		100.00000	9.84609			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		99.98206			99.96395			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.21500		102.77718		9.28500	102.40410			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.66081			101.63873			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.27315			101.25290			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.61566			100.59631			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		94.58532		100.00000	94.34647			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.66744			101.64483			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		98.39572		100.00000	98.13333			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		99.74048			99.72044			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		37.53519		100.00000	37.44426			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.40864			100.38785			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		90.84563		100.00000	90.62352			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		98.09108		100.00000	97.83429			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		83.08021		100.00000	82.90382			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		96.67726		100.00000	96.42809			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		86.76435		100.00000	86.56162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	100.67869			100.65730			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.70302			100.68083			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.84938			100.82723			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	101.06921			101.04557			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.92759			101.90020			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.44500	138.96543		8.51500	138.24049			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.67965			100.66098			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.52997			100.51023			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.59601			100.57558			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.94505			100.92521			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.62036			100.60019			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.59306			101.57098			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.72500	98.72253		8.80000	98.51819			0.00	0	1,320,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.82500	96.79545		8.90000	96.55758			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.30000	100.94855		9.37000	100.61552			0.00	0	400,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.95058			100.92034			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.03500	104.33655		10.08000	104.26009			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.03398			101.00103			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.17479			101.15395			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.24871			101.22654			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.33709			101.31333			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	99.88202			99.86516			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	99.28331			99.26624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.07633			99.05890			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	98.53067			98.51339			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.12177			100.10437			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.78790			100.77280			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.79377			100.77854			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	99.18478		100.00000	99.45504			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.44697			100.41982			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.14581			100.12832			0.00	0	40,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.74034			100.72189			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.23540			101.21528			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.58915			100.57030			0.00	0	60,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.95401			100.93504			0.00	0	40,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	101.16131			101.14149			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.23992			101.21874			0.00	0	40,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.01655			100.00001			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	99.97627			99.95716			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.26009			101.24153			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.31631			101.29485			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.34690			101.32500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		94.54998		100.00000	94.31182			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.75431		100.00000	34.66919			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		84.45476		100.00000	84.25926			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		15.65064		100.00000	15.58182			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.63000		101.48427		8.70500	101.18380			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.52000		101.43775		8.59500	101.13701			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.70374			100.68152			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.65763			100.63691			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00858			100.03598			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.20161			100.18142			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.99240			101.97105			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.08602			102.06370			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.91000		101.47308		7.98500	101.31593			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70000		104.81051		8.77500	104.52251			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.47000		105.55181		9.54000	105.15919			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.48500		103.52143		6.51500	103.49810			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.47989			100.46057			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.49612			100.47612			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50000		103.65058		9.57000	103.34637			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.68500		101.42318		7.73000	101.36266			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.02397			101.00278			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.83500		103.17988		8.91000	102.98328			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.61288			100.59228			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.34500		104.20904		9.41500	103.84373			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.66047		100.00000	14.62457			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.31423			101.29528			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.53500		103.06745		8.61000	102.87093			0.00	0	140,200,000.00
MTN03	On 13/07/2015	Spot Bond	7.63500		103.61600		7.68000	103.56248			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.52500		106.44050		8.60000	106.23182			0.00	0	2,741,948,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.09279		100.89771	7.07546			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.18509		100.61875	7.16759			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		101.26454			101.24442			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		101.27295			101.25270			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		101.37609			101.35419			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		101.49613			101.47229			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.68775		100.00000	0.68609			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.68775		100.00000	0.68609			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.92500		99.57795		8.99500	99.16741			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.43323		7.59000	100.41289			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.02000		102.93767		9.09000	102.59069			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.53618			101.51835			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.79500		103.51245		8.86500	103.14424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.13945			101.12030			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.26000	103.62494		9.33000	103.15786			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.30945			102.28989			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.99500	104.24333		9.06500	103.86887			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.18567			101.16688			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.37545			102.35543			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.78900			101.77001			0.00	0	3,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.07135			101.05273			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.45442			100.43541			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.39650			100.37748			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.43302			100.41304			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.23500	103.77310		7.28000	103.71252			30,097,600,000,000.00	4,160,000,000	2,800,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.90283			101.88350			0.00	0	26,520,000.00
NBK3A	On 09/09/2019	Spot Bond	8.53000	112.40265		8.60500	112.06123			0.00	0	554,333,300.00
NBK4	On 28/10/2024	Spot Bond	10.62000	36.32640		10.69000	36.08653			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.43500	101.02180		7.48000	100.97927			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.16740			100.14819			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	99.91515			99.89359			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.02500	102.36238		8.06500	102.28608			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.47600			100.45601			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.58368			101.56469			0.00	280,000,000	280,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.11410			101.09561			0.00	400,000,000	400,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.19918			100.17718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.02070			100.00005			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.98489			100.96316			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		92.42366			92.40518			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.91538			100.89475			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		99.77894			99.75772			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.66094			101.63886			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		88.74541			88.72631			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.44852			100.43003			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.35062			101.32876			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.51719			100.49630			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.49124			100.47144			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.93598			100.91468			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.47531			100.45618			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.46912			100.45008			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.46879			100.44977			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.50473			101.48381			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.53753			100.51562			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.79000		105.97178		9.86000	105.50503			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.53435			100.51256			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.82500		104.83914		9.89500	104.36250			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.53753			100.51562			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.48513			100.46542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.52448			100.50476			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.54263			100.52051			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.54902			100.52662			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.22500	102.84157		8.27000	102.77879			0.00	0	1,055,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.98357			101.95888			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	102.95613			102.86112			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.91000	103.68281		9.98500	103.19143			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	102.10338			103.55402			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.04733		100.00000	8.89152			0.00	0	30,000,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.17928			100.16148			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.92500	115.95772		12.00000	115.66872			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.60734			109.57115			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.53399			101.50896			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000	168.96611		2.20000	168.91146			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55000	105.69557		8.62000	105.35109			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.67854			100.66012			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18000	107.00028		9.25000	106.66040			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.11447			101.09435			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.21476			101.19625			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.05465			101.03564			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.09208			101.07238			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.06965			101.05036			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38000	108.34866		9.45000	107.92860			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.09214			101.07244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.11452			101.09440			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.09956			101.07973			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.58000	107.00261		9.65000	106.66492			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.14451			101.12384			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.12947			101.10908			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.13695			101.11643			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.41313			101.38752			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.32214			101.29820			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.15938			101.13844			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.39000	117.81860		8.46500	117.51437			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond		9.19500	122.71387		9.26500	122.24960			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.09500	174.21419		2.09500	174.15835			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.84500	122.73306		9.91500	122.10503			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.40754			102.38712			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	99.97113			99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.28863			102.10522			0.00	0	16,300,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.54895			100.52796			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.79781			100.77759			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.04566			101.02488			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.18447			101.16040			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.47593			101.44554			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.59800		100.00000	17.55537			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	44.27529		100.00000	44.16804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	7.52500	105.54546		7.57000	105.47977			86,537,500,000,000.00	11,500,000,000	9,953,033,300.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.27781		100.00000	25.21657			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	83.53191		100.00000	83.34669			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.28621			101.26691			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	99.86641			99.84736			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.85444			100.83562			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.74128			100.72217			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	101.25418			101.23676			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.54682			100.52713			0.00	5,000,000,000	5,000,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.87391			100.85280			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	102.16080			102.13863			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.44500	104.72337		9.51500	104.34893			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.54004			101.52008			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.58374			101.56324			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.60341			101.58265			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.64712			101.62580			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.83500			101.81130			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.87869			101.85443			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.70266			101.67913			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.86500	42.21126		7.93500	41.88574			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.53500	107.22677		6.58000	107.16632		1,185,422,174,478,500.00	81,395,895,100	85,104,347,000.00	
R158P	On 15/09/2015	Spot Bond	6.72500	94.13128		6.76500	94.08069			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.82500	112.93158		6.86500	112.83440		3,240,955,899,772,500.00	74,865,333,300	56,310,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.65500	88.22082	6.69500	88.13943					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.04500	122.17250	8.11500	121.54260				8,596,042,275,000,000.00	68,495,000,000	69,188,355,600.00	
R187P	On 21/12/2026	Spot Bond	7.78500	39.44556	7.85500	39.11498					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.70500	36.91801	7.77500	36.58391					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000	287.69375	1.69000	287.60468				743,600,000,000.00	440,000,000	21,567,707,800.00	
R201	On 21/12/2014	Spot Bond	5.97000	103.26029	6.00000	103.23797				275,814,000,000,000.00	46,200,000,000	9,696,694,300.00	
R202	On 07/12/2033	Spot Bond	1.80000	232.23008	1.80000	232.15749				306,000,000,000.00	170,000,000	46,583,598,000.00	
R2023	On 28/02/2023	Spot Bond	7.86000	100.30509	7.93000	99.86287				1,670,308,950,000,000.00	12,507,500,000	16,894,687,700.00	
R203	On 15/09/2017	Spot Bond	6.97500	104.00721	7.05000	103.78875				1,576,646,437,500,000.00	26,042,500,000	60,599,400,000.00	
R2030	On 31/01/2030	Spot Bond	8.49500	97.45966	8.56000	96.90534				3,157,421,600,000,000.00	71,680,000,000	93,389,770,000.00	
R2032	On 31/03/2032	Spot Bond	8.62500	97.00353	8.68500	96.46001				67,275,000,000,000.00	7,800,000,000	68,010,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.73000	99.51407	8.77500	99.06140				289,032,840,000,000.00	33,108,000,000	25,984,050,000.00	
R204	On 21/12/2018	Spot Bond	7.28000	105.09628	7.35500	104.80554				2,860,257,400,000,000.00	92,892,500,000	27,759,655,600.00	
R2044	On 31/01/2044	Spot Bond	8.81000	101.18138	8.85000	100.74360				793,781,000,000,000.00	90,100,000,000	77,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.79500	100.61138	8.84000	100.10875				2,415,948,462,504,500.00	74,695,675,100	93,418,634,700.00	
R207	On 15/01/2020	Spot Bond	7.50000	100.74730	7.57000	100.43027				4,972,556,250,000,000.00	63,007,500,000	20,017,246,000.00	
R208	On 31/03/2021	Spot Bond	7.64500	95.79720	7.71500	95.43629				3,294,295,100,250,000.00	30,908,450,000	54,254,698,200.00	
R209	On 31/03/2036	Spot Bond	8.64500	77.07273	8.69500	76.65988				1,664,988,097,500,000.00	92,595,500,000	29,934,862,600.00	
R210	On 31/03/2028	Spot Bond	1.77500	171.85822	1.77500	171.80459				1,065,000,000,000.00	600,000,000	31,342,029,900.00	
R211	On 31/01/2017	Spot Bond	0.73000	132.08219	0.73000	132.04476				65,700,000,000.00	90,000,000	82,439,137,200.00	
R212	On 31/01/2022	Spot Bond	1.60000	136.74050	1.60000	136.69852				5,968,000,000,000.00	3,730,000,000	86,503,147,100.00	
R213	On 28/02/2031	Spot Bond	8.50500	87.70512	8.57000	87.17261				2,899,439,550,000,000.00	40,910,000,000	05,430,431,500.00	
R214	On 28/02/2041	Spot Bond	8.74000	77.86856	8.78000	77.51942				1,142,405,400,000,000.00	30,710,000,000	46,475,070,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.88500	97.24840	6.92500	97.21493	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.72500	94.13128	6.76500	94.08069	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.64500	91.16885	6.68500	91.10239	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.65500	88.22082	6.69500	88.13943	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.97500	98.93114	6.00500	98.90973	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.79500	95.55575	6.83500	95.51307	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.66500	92.55321	6.70500	92.49427	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.64500	89.59748	6.68500	89.52314	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.70500	86.60662	6.74500	86.51790	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.95000	83.26689	7.02500	83.08963	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.00000	80.34698	7.07500	80.14684	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.28500	76.84772	7.36000	76.62824	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.26500	74.20676	7.34000	73.96807	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.24500	71.67040	7.32000	71.41404	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.23500	69.19949	7.31000	68.92702	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.46000	65.96534	7.53000	65.69974	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.44000	63.66914	7.51000	63.39140	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.56500	60.89352	7.63500	60.60740	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.53500	58.79609	7.60500	58.50010	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.50500	56.78733	7.57500	56.48241	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.47500	54.86309	7.54500	54.55009	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.43500	53.06378	7.50500	52.74325	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.39500	51.34332	7.46500	51.01596	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.98500	46.86297	8.05500	46.54860	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	7.94500	45.24062		8.01500	44.92201			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.90500	43.69127		7.97500	43.36896			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.86500	42.21126		7.93500	41.88574			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.82500	40.79711		7.89500	40.46885			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.78500	39.44556		7.85500	39.11498			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.74500	38.15350		7.81500	37.82099			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.70500	36.91801		7.77500	36.58391			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.02508			99.99994			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.25694			101.23285			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.02955			100.04981			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	99.97608			99.95232			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.17658	100.00000		18.13255			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.53108	100.00000		10.50557			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.98646	100.00000		22.93016			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.65119			100.63266			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.75008			100.72907			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.17729			101.15808			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.40191			100.38356			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	101.02563			101.00825			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	99.92175			99.90179			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.54057			101.52103			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	102.04838			102.02597			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.51458			101.49127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.78211			100.76136			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	99.90259			101.76025			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.01830			100.99766			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.82863			100.80721			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.24335			100.22460			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		100.00000	0.00000		100.00000	100.00000			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	101.69735			101.66826			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	82.45565			82.40800			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	83.05432			83.01127			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	85.73464			85.67293			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	90.16887			90.11485			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.52701			100.49693			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	81.04392			81.03446			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	90.57670			90.52743			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.53444		12.35000	104.50040			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.32768		100.00000	15.29055			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	99.89251			99.87054			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.74143			100.71799			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.40781			101.38560			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.51562			100.49372			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.93856		100.00000	3.92891			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.43435		100.00000	21.38242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		39.49657	100.00000	39.40089				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.37614	100.00000	14.34131				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.23429	100.00000	25.17315				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.76746		106.71991				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.15199		80.16769				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.94500		104.84540	9.01500	104.47032				0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.11000		105.75113	9.18000	105.29114				0.00	0	1,216,800,000.00
RW28	On 10/12/2028	Spot Bond	9.73500		107.43126	9.80000	106.89731				0.00	0	6,939,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.22657		96.47931				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.02500		109.56386	8.06500	109.46157			16,050,000,000,000.00	2,000,000,000	4,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		101.18619		101.16348				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.02500		105.29230	9.10000	105.06434				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.88174		100.86081				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.02884		102.00614				0.00	0	3,500,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.74621		101.72257				0.00	0	18,960,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.82467		99.80202				0.00	0	21,170,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.82816		99.80591				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.18500		105.20512	7.23000	105.15817				0.00	0	7,200,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000		99.01601	8.85500	98.77334				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.99500		105.90022	8.04000	105.83669				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.93172	7.96000	105.90887				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.78500		106.08942	7.83000	106.02633				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.37500		100.37712	8.45000	100.16427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.93000	105.95872		7.97500	105.89533			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.18500	105.72950		8.22500	105.67008			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.64497			100.62466			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.27919			100.25779			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.02500	102.82751		8.10000	102.60980			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.43613			102.21010			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.51201			100.49132			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.43035			104.40006			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.79500	110.06337		8.86500	109.67458			0.00	0	1,400,000.00
SBS20	On 15/05/2026	Spot Bond	9.94500	104.90169		10.01500	104.39792			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.40442			101.38168			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.37740			101.35940			0.00	0	2,700,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.30636			101.28593			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.48797			103.46407			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.38000	105.32070		8.45500	105.01245			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.67025		100.00000	14.63796			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.40000	106.01876		9.47000	105.55147			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.04580			100.02732			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.91000	102.14760		8.98000	101.86267			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.74500	99.26894		8.81500	98.75671			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.67845			100.65894			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.69500	103.99190		9.76500	103.46010			5,429,200,000,000.00	560,000,000	280,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.54530			100.52569			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.55990			100.53975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.84500	102.33030		9.91500	101.86245			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.34500	99.76380		9.41500	99.39147			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.71500	108.98801		7.75500	108.89942		343,431,183,611,000.00	44,514,735,400	330,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.22000	276.65652		2.22000	276.56688		888,000,000,000.00	400,000,000	610,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	1.37500	130.20493		1.37500	130.16575			0.00	0	60,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.69787			104.68000			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	100.11594			100.09660			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.48182		100.00000	14.44635			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	2.00000	128.41736		2.00000	128.37656			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.22871		6.50000	100.21110			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.00235			101.98037			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.37615			100.35497			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.27659			102.25433			0.00	140,000,000	110,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.00500	101.98285		9.08000	101.78242			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.60479			101.58209			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.40313			100.30040			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.51198			100.49115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.47012			100.45121			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.44918		100.00000	15.41175			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.72903			100.70803			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	61.10621		100.00000	60.91544			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.62373			100.60275			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	21.86422		100.00000	21.81067			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.17589		100.00000	32.07433			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	23.71710		100.00000	23.64306			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.31500	103.04558		9.39000	102.82994			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	99.90885			99.88609			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.24366			100.21925			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.07500	104.21864		8.11500	104.12805			6,460,000,000,000.00	800,000,000	2,145,066,600.00
SLI3	On 15/08/2023	Spot Bond	8.88000	100.87073		8.95500	100.60865			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.32500	100.50400		8.40000	100.29095			7,159,500,000,000.00	860,000,000	2,759,866,600.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.14679			101.12627			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.36850			101.34914			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.65945			101.63889			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.62829			100.60825			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.64503			100.62444			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.63933			101.61664			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.07500	105.29537		8.15000	105.15350			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.04191			100.02287			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.32481			100.30666			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	99.99995			99.98061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.19500	95.18486		9.26500	94.87390			0.00	0	810,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.00317			100.98103			0.00	4,000,000,000	1,000,000,000.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.46388			100.44147			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	99.77160			99.74972			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.25300	88.32555		9.32300	87.99488			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.74500	90.60589		8.81500	90.26600			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.21500	103.03082		7.24500	103.00513			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.76000	95.56773		8.83000	95.26743			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.62546			100.60367			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.15500	100.93692		8.23000	100.72320			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49000	109.21464		2.48000	109.27872			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.23000	101.73892		8.30500	101.45708			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.39019			101.36272			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.64500	109.37833		9.71500	108.83532			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.87471			100.85501			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.73500	78.70468		9.80000	78.24672			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	99.89927			99.87867			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.53815			100.51615			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.97966			0.00	0	2,500,000,000.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.47775			100.45574			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	99.91561			99.89873			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.02019			98.00203			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1143	On 18/11/2014	Spot Bond	0.00000	99.43275			99.41556			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	101.07281			101.02811			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	99.32984			99.31265			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	101.01139			100.96082			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	99.20797			99.19075			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	99.06329			99.04595			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	99.06317			99.04614			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98276			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000	99.89649			99.87924			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000	99.93091			99.91364			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000	99.93095			99.91368			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000	99.91365			99.89638			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000	99.77554			99.75827			0.00	6,000,000,000	6,000,000,000.00
SY1175	On 28/10/2014	Spot Bond	0.00000	99.78300			99.76631			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000	99.67195			99.65469			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000	99.56911			99.55187			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000	99.56842			99.55115			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	100.00000	91.93955		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.99500	105.54760		7.04000	105.48500			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.65500	102.79872		8.72500	102.27924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		42.00238		100.00000	41.90063			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.92934			99.91126			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.36783			101.34724			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.87942			100.85961			0.00	0	60,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.00492			100.98712			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.46370			100.44506			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.48644			100.46685			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		99.87726			99.85972			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		99.36909			99.35156			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		99.16237			99.14527			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.49636			101.47681			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.07500		102.88883	8.11500		102.80089			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.91870			99.89840			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.91651			99.89566			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.89616	7.83000		101.87490			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.91990			99.89989			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.91716			99.89648			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.89693			101.87480			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.91990			99.89989			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.91716			99.89648			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.73536	7.16000		101.71591			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.91180			99.88978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	99.91224			99.89032			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.90174			99.87720			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.90317			99.87898			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.86020			99.82531			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.86511			99.83145			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.92001			99.90003			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.91651			99.89566			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.06435		8.73000	102.04065			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.92033			99.90044			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.91716			99.89648			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.75000	100.20814		8.82500	99.95134			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.92099			99.90126			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	99.91716			99.89648			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.91159			99.88950			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.91279			99.89101			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	99.91323			99.89156			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.90196			99.87748			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.90240			99.87802			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	99.90623			99.88281			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.86785			99.83486			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	99.86741			99.83432			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	99.86959			99.83705			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.41008			100.38994			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.42357			100.40275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A3		On 21/08/2019	Spot Bond	9.10000	100.82039	9.17000	100.51627			0.00	0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.45863		100.43605			0.00	0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	100.50172		100.47696			0.00	0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	100.67607		100.64250			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	99.92241		99.90259			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	5.74157	101.06155	5.72752			0.00	0	0.00
THE8A2		On 18/04/2036	Spot Bond	0.00000	99.92033		99.90044			0.00	0	0.00
THE8A3		On 18/04/2036	Spot Bond	0.00000	99.92526		99.90659			0.00	0	0.00
THE8B1		On 18/04/2036	Spot Bond	0.00000	99.91049		99.88814			0.00	0	0.00
THE8C1		On 18/04/2036	Spot Bond	0.00000	99.90612		99.88267			0.00	0	0.00
THE8D1		On 18/04/2036	Spot Bond	0.00000	99.85976		99.82476			0.00	0	0.00
THE9A1		On 18/07/2016	Spot Bond	0.00000	100.26792		100.24926			0.00	0	0.00
THE9A2		On 18/01/2016	Spot Bond	0.00000	99.92401		99.90459			0.00	0	0.00
THE9A3		On 18/07/2016	Spot Bond	0.00000	99.92294		99.90325			0.00	0	0.00
THE9A5		On 18/07/2039	Spot Bond	0.00000	99.92401		99.90459			0.00	0	0.00
THE9A6		On 18/07/2039	Spot Bond	0.00000	99.92294		99.90325			0.00	0	0.00
THE9A7		On 18/07/2039	Spot Bond	0.00000	99.92241		99.90259			0.00	0	0.00
THE9A8		On 18/07/2016	Spot Bond	0.00000	99.92465		99.90539			0.00	0	0.00
THE9A9		On 18/07/2016	Spot Bond	0.00000	99.92294		99.90325			0.00	0	0.00
THE9B1		On 18/07/2016	Spot Bond	0.00000	99.91708		99.89591			0.00	0	0.00
THE9B2		On 18/07/2039	Spot Bond	0.00000	99.91708		99.89591			0.00	0	0.00
THE9B3		On 18/07/2016	Spot Bond	0.00000	99.91708		99.89591			0.00	0	0.00
THE9C1		On 18/07/2016	Spot Bond	0.00000	99.90857		99.88526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.90645			99.88260			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.90910			99.88593			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.86690			99.83307			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.86428			99.82979			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.86532			99.83110			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.43500		107.82255		7.48000	107.77715			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.85000		88.33500		9.92000	88.06039			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.81500		107.74470		7.89000	107.51565			0.00	0	26,572,500,000.00
TN20	On 17/09/2020	Spot Bond	9.29500		106.21818		9.36500	105.86800			6,029,480,600,000.00	648,680,000	34,452,738,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.00855		100.00000	1.00540			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.61000		111.86172		9.68000	111.39745			0.00	0	11,695,906,200.00
TN25	On 19/08/2025	Spot Bond	9.79500		99.52900		9.86500	99.04927			4,897,500,000,000.00	500,000,000	33,800,000,000.00
TN27	On 14/11/2027	Spot Bond	9.79500		97.21321		9.86500	96.70333			4,897,500,000,000.00	500,000,000	24,772,556,900.00
TN30	On 09/10/2030	Spot Bond	10.28000		101.90596		10.34500	101.36835			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.74500		100.24503		10.78500	99.86939			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.18549			101.16643			0.00	100,000,000	1,200,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.17538			102.15448			0.00	115,260,200	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.26956			101.24902			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.30169			101.28063			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.30499			101.28387			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.46351			101.43980			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.79217			101.76308			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.29263			101.27154			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.35451			100.33633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.19929			100.17952			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.20334			100.18316			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.11919			100.09931			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.12755			100.10627			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.59925		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.62010		100.00000	9.59529			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.62909			100.60914			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.66637			100.64520			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.68706			100.66521			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.69119			100.66921			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.80670			100.78094			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.06063			101.02653			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		15.34602		100.00000	15.27854			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		99.55208			99.53608			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		99.33629			99.32049			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		98.38118			98.36466			0.00	13,000,000,000	6,500,000,000.00
TSP158	On 05/02/2015	Spot Bond	0.00000		97.85334			97.83417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		96.82127			96.80649			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		97.39001			97.37136			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		97.17783			97.15950			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		96.93811			96.91989			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	96.70121			96.68309			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	95.98443			95.96650			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	95.71239			95.69438			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.54934			98.53207			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.04735			95.02873			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	94.88014			94.86185			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.57365			94.55519			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.24702			94.22834			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	93.96637			93.94763			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	94.13224			94.09363			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	98.70416			98.68754			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.02693		100.00000	13.99294			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	93.46734		100.00000	93.00000			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45036			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	101.43790			101.42078			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	101.42305			101.40591			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	101.36942			101.35231			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	101.09375			101.07611			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	101.02096			101.00336			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.98483			100.96725			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	52.70775		100.00000	52.31213			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.03493		100.00000	85.52175			0.00	22,200,000,000	11,400,000,000.00
TWC069	On 19/01/2015	Spot Bond	100.00000	79.34783		100.00000	79.17570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ12	On 17/10/2014	Spot Bond	0.00000	101.60129			101.58223			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	101.09990			101.08026			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	101.45861			101.44124			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.99250			100.97478			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.04500	109.16911		9.11500	108.79255			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.32802			100.30969			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.36448			100.34625			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.38450			101.36128			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.42952			101.40563			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.43146			101.40756			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.35778			100.33769			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.36702			100.34639			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.21500	112.65747		7.25500	112.57215			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	242.28794		1.22000	242.21606			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.85500	104.70904		6.90000	104.66262			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.47500	106.99822		7.55000	106.79754			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.83500	107.87431		7.91000	107.55829			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.12500	107.31646		8.19500	106.97539			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.18500	107.53319		8.25500	107.14904			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.48500	95.59107		6.53000	95.54496			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.41500	93.83237		6.46000	93.77485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.98500	99.26753		6.01500	99.24765			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.48500	95.57449		6.53000	95.52827			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.22500	70.34624		7.30000	70.08050			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	49.62163		100.00000	49.52749			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.26535		100.00000	26.21552			0.00	0	0.00

Total for j-Bonds : **41,275,738,128,126,500.00** **14,074,479,300** **19 971 850 500.00**

Grand Total: **41,275,738,712,425,000.00** **14,074,508,653** **19 975 502 360.00**