



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 19/11/2014	Any day expiry		11.06920	11.06920		11.00330	11.00330		11.64	33,207,600.00	3,000	0.00
\$ / R	On 25/11/2014	Any day expiry		11.07490	11.07490		11.01020	11.01020		10.47	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	5.39170	0.00539	11.45830	0.01146	5.392	13.08	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.04290	0.00004	0.04000	0.00004	0.043	45.98	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.07590	11.07590		11.01190	11.01190		10.89	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.02	Put	45.93840	0.04594	0.00000	0.00000	45.938	11.53	596,000.00	8,000	4,000.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	112.88160	0.11288	164.33850	0.16434	112.882	11.34	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	0.30650	0.00031	0.29960	0.00030	0.306	18.08	0.00	0	500.00
\$ / R	On 27/11/2014	Any day expiry		11.07690	11.07690		11.01360	11.01360		10.86	0.00	0	0.00
\$ / R	On 27/11/2014	Any day expiry	11.20	Call	30.43460	0.03043	20.94100	0.02094	30.435	11.67	0.00	0	11,000.00
\$ / R	On 28/11/2014	Any day expiry		11.07790	11.07790		11.01540	11.01540		10.99	0.00	0	0.00
\$ / R	On 02/12/2014	Any day expiry		11.08290	11.08290		11.02230	11.02230		10.80	0.00	0	201.00
\$ / R	On 10/12/2014	Any day expiry		11.09870	11.09870		11.03620	11.03620		10.93	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.10070	11.10070		11.03800	11.03800		10.96	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.10270	11.10270		11.03970	11.03970		10.99	262,301,287.50	23,625	943,101.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01590	0.00002	0.02350	0.00002	0.016	21.70	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.05980	0.00006	0.09340	0.00009	0.060	19.49	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.23320	0.00023	0.38010	0.00038	0.233	17.34	0.00	0	41,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.35410	0.00035	0.58260	0.00058	0.354	16.70	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.59110	0.00059	0.91400	0.00091	0.591	15.94	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,003.50390	1.00350	940.94150	0.94094	1,003.504	15.08	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.80390	0.00080	1.24150	0.00124	0.804	15.08	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	804.27600	0.80428	742.13120	0.74213	804.276	13.36	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	1.82260	0.00182	2.81160	0.00281	1.823	13.02	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	1.89130	0.00189	2.91760	0.00292	1.891	12.93	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	1.96290	0.00196	3.02820	0.00303	1.963	12.85	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	2.11620	0.00212	3.26470	0.00326	2.116	12.67	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	2.28390	0.00228	3.52360	0.00352	2.284	12.50	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	2.66880	0.00267	4.11780	0.00412	2.669	12.16	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	2.77680	0.00278	4.28430	0.00428	2.777	12.07	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	3.26300	0.00326	5.03510	0.00504	3.263	11.73	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	3.39990	0.00340	5.25200	0.00525	3.400	11.64	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	3.69430	0.00369	6.13890	0.00614	3.694	11.47	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	4.19390	0.00419	7.71090	0.00771	4.194	11.21	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	6.28930	0.00629	11.09700	0.01110	6.289	11.19	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	7.94590	0.00795	13.67640	0.01368	7.946	11.18	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	13.30250	0.01330	21.68060	0.02168	13.303	11.15	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	389.08090	0.38908	335.81700	0.33582	389.081	11.14	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	380.22870	0.38023	327.44800	0.32745	380.229	11.13	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	345.49500	0.34550	294.79950	0.29480	345.495	11.12	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	328.56970	0.32857	279.00630	0.27901	328.570	11.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	27.52640	0.02753	41.55090	0.04155	27.526	11.11	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	29.26610	0.02927	43.89290	0.04389	29.266	11.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	279.80550	0.27981	233.97790	0.23398	279.805	11.09	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	249.17600	0.24918	206.09450	0.20609	249.176	11.07	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	54.59830	0.05460	76.69030	0.07669	54.598	11.06	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	57.52640	0.05753	80.36110	0.08036	57.526	11.05	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	60.56810	0.06057	84.15360	0.08415	60.568	11.05	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	180.24150	0.18024	144.68130	0.14468	180.242	11.03	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	77.54150	0.07754	104.98130	0.10498	77.541	11.03	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	144.68810	0.14469	114.57010	0.11457	144.688	11.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	128.64210	0.12864	102.96340	0.10296	128.642	11.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	120.85400	0.12085	159.63440	0.15963	120.854	10.99	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	111.07400	0.11107	89.13010	0.08913	111.074	11.16	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	103.37990	0.10338	82.86930	0.08287	103.380	11.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	86.18940	0.08619	68.96690	0.06897	86.189	11.56	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	183.48940	0.18349	229.26690	0.22927	183.489	11.56	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	71.66180	0.07166	57.30270	0.05730	71.662	11.84	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	69.04670	0.06905	55.21090	0.05521	69.047	11.89	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	57.27940	0.05728	45.82560	0.04583	57.279	12.18	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	51.17700	0.05118	40.97420	0.04097	51.177	12.35	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	42.39690	0.04240	34.00880	0.03401	42.397	12.63	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	40.82960	0.04083	32.76640	0.03277	40.830	12.68	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	32.57650	0.03258	26.23290	0.02623	32.577	13.02	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	425.33810	0.42534	482.94140	0.48294	425.338	13.25	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	18.63650	0.01864	15.08030	0.01508	18.637	13.87	0.00	0	9,425.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	17.31790		0.01732		13.82280	0.01382	17.318	13.98	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	16.69610		0.01670		13.23190	0.01323	16.696	14.04	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	10.23860		0.01024		8.14010	0.00814	10.239	14.37	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	8.92050		0.00892		7.11940	0.00712	8.920	14.45	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	6.15130		0.00615		4.96930	0.00497	6.151	14.67	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	5.09780		0.00510		4.14760	0.00415	5.098	14.78	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	4.22020		0.00422		3.46010	0.00346	4.220	14.89	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	4.02490		0.00402		3.30670	0.00331	4.025	14.91	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	3.17290		0.00317		2.63490	0.00263	3.173	15.05	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	900.47290		0.90047		962.93490	0.96293	900.473	15.05	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	3.02500		0.00303		2.51790	0.00252	3.025	15.08	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	1.96520		0.00197		1.67210	0.00167	1.965	15.32	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.91300		0.00091		0.86750	0.00087	0.913	16.11	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.88530		0.00089		0.84230	0.00084	0.885	16.17	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.15440		0.00015		0.15690	0.00016	0.154	20.18	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.13740		0.00014		0.14010	0.00014	0.137	20.53	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.09940		0.00010		0.10240	0.00010	0.099	21.56	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.09610		0.00010		0.10190	0.00010	0.096	21.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.05630		0.00006		0.06600	0.00007	0.056	32.81	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.10860		11.10860		11.04490	11.04490		10.85	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	26.73670		0.02674		40.89550	0.04090	26.737	10.70	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	153.58270		0.15358		195.89500	0.19590	153.583	11.13	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	6.25810		0.00626		4.60380	0.00460	6.258	15.58	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.20890		0.00021		0.32420	0.00032	0.209	26.01	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.11660		11.11660		11.05190	11.05190		10.94	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	166.19090		0.16619		208.66090	0.20866	166.191	11.26	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	74.56520		0.07457		60.90050	0.06090	74.565	12.13	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	277.96520		0.27797		329.00050	0.32900	277.965	12.13	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.12450		11.12450		11.05910	11.05910		10.85	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.19400		11.19400		11.12940	11.12940		11.12	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	64.22630		0.06423		79.73570	0.07974	64.226	10.58	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.48890		0.00049		1.03130	0.00103	0.489	18.85	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.24510		11.24510		11.18100	11.18100		11.25	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	79.41940		0.07942		97.12270	0.09712	79.419	10.48	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	17.50570		0.01751		1.36450	0.00136	17.506	25.50	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.24710		11.24710		11.18290	11.18290		11.25	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.24900		11.24900		11.18480	11.18480		11.27	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.28220		11.28220		11.21770	11.21770		11.52	19,721,285.60	1,748	123,140.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	12.70520		0.01271		11.51430	0.01151	12.705	11.50	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	23.47680		0.02348		24.90650	0.02491	23.477	11.06	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	40.25490		0.04025		45.35450	0.04535	40.255	10.78	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	75.54650		0.07555		93.24800	0.09325	75.546	10.42	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	86.01830		0.08602		104.95540	0.10496	86.018	10.50	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	88.77950		0.08878		108.02600	0.10803	88.780	10.52	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	119.61430		0.11961		141.96160	0.14196	119.614	10.72	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	438.64780		0.43865		399.55180	0.39955	438.648	10.92	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	249.84510		0.24985		228.05710	0.22806	249.845	11.91	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	408.90590		0.40891		453.32310	0.45332	408.906	12.15	0.00	0	14,000.00

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 16/03/2015	Foreign Exchange Future	11.54	Call	208.57940	0.20858	190.56620	0.19057	208.579	12.46	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	193.36250	0.19336	176.76160	0.17676	193.363	12.70	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	142.80650	0.14281	131.11740	0.13112	142.806	13.68	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	120.54720	0.12055	111.00820	0.11101	120.547	14.28	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	67.36130	0.06736	61.77850	0.06178	67.361	16.53	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	65.45660	0.06546	60.04430	0.06004	65.457	16.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	44.49970	0.04450	40.93850	0.04094	44.500	18.20	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	27.77700	0.02778	21.78160	0.02178	27.777	23.36	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.30370	11.30370	11.23900	11.23900		11.58	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	94.97930	0.09498	112.99010	0.11299	94.979	10.61	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	29.01220	0.02901	21.44690	0.02145	29.012	25.77	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.31340	11.31340	11.24860	11.24860		11.57	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	254.87580	0.25488	286.90990	0.28691	254.876	11.37	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	114.68170	0.11468	106.26830	0.10627	114.682	15.08	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.36620	11.36620	11.30080	11.30080		11.73	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	104.16770	0.10417	122.25970	0.12226	104.168	10.52	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	37.76770	0.03777	33.20600	0.03321	37.768	25.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.42270	11.42270	11.35690	11.35690		11.90	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	114.92100	0.11492	128.97080	0.12897	114.921	10.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	41.76960	0.04177	39.47770	0.03948	41.770	24.67	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.45370	11.45370	11.38810	11.38810		12.13	17,295,087.00	1,510	29,246.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	108.77070	0.10877	120.98360	0.12098	108.771	10.89	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	112.92170	0.11292	125.52510	0.12553	112.922	10.87	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	177.88610	0.17789	200.82410	0.20082	177.886	10.95	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	185.81270	0.18581	209.34960	0.20935	185.813	11.00	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	219.46880	0.21947	245.39400	0.24539	219.469	11.20	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	228.36690	0.22837	254.88230	0.25488	228.367	11.25	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	327.53020	0.32753	359.76770	0.35977	327.530	11.75	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	383.71510	0.38372	418.62750	0.41863	383.715	12.01	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	131.79970	0.13180	124.42230	0.12442	131.800	17.04	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	115.77410	0.11577	109.56140	0.10956	115.774	17.69	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	101.59900	0.10160	96.40950	0.09641	101.599	18.39	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.48090	11.48090	11.41530	11.41530		12.33	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	130.45800	0.13046	142.12660	0.14213	130.458	10.96	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	47.90330	0.04790	42.30280	0.04230	47.903	24.73	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.54490	11.54490	11.47950	11.47950		12.53	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	140.40950	0.14041	154.47900	0.15448	140.410	11.07	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	57.26970	0.05727	54.69370	0.05469	57.270	24.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.60150	11.60150	11.53650	11.53650		12.69	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	148.93870	0.14894	160.87360	0.16087	148.939	11.18	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	63.32000	0.06332	58.57830	0.05858	63.320	24.54	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.63750	11.63750	11.57310	11.57310		12.84	0.00	0	4,085.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	101.32020	0.10132	110.86140	0.11086	101.320	11.21	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,146.38050	1.14638	1,091.83820	1.09184	1,146.381	11.21	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	202.75880	0.20276	218.68040	0.21868	202.759	11.24	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	846.39360	0.84639	800.11520	0.80012	846.394	11.24	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	427.56970	0.42757	406.86110	0.40686	427.570	13.86	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	321.77700	0.32178	307.64280	0.30764	321.777	15.30	0.00	0	33,750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 14/09/2015		Foreign Exchange Future	13.06	Call	242.73220	0.24273	233.02750	0.23303	242.732	16.82	0.00	0	18,946.00
\$ / R	On 14/09/2015		Foreign Exchange Future	14.58	Call	162.52130	0.16252	167.29880	0.16730	162.521	21.84	0.00	0	22,320.00
\$ / R	On 28/09/2015		Any day expiry			11.66550	11.66550	11.60150	11.60150		12.85	0.00	0	0.00
\$ / R	On 28/09/2015		Any day expiry	10.80	Put	155.76140	0.15576	168.29780	0.16830	155.761	11.24	0.00	0	300.00
\$ / R	On 28/09/2015		Any day expiry	16.80	Call	69.48200	0.06948	68.52930	0.06853	69.482	24.31	0.00	0	300.00
\$ / R	On 28/10/2015		Any day expiry			11.72550	11.72550	11.66240	11.66240		13.13	0.00	0	0.00
\$ / R	On 28/10/2015		Any day expiry	10.80	Put	160.68570	0.16069	174.01380	0.17401	160.686	11.28	0.00	0	300.00
\$ / R	On 28/10/2015		Any day expiry	16.98	Call	85.45700	0.08546	77.84120	0.07784	85.457	24.51	0.00	0	300.00
\$ / R	On 25/11/2015		Any day expiry			11.78160	11.78160	11.71970	11.71970		13.26	0.00	0	0.00
\$ / R	On 25/11/2015		Any day expiry	10.80	Put	165.68720	0.16569	178.37700	0.17838	165.687	11.34	0.00	0	300.00
\$ / R	On 25/11/2015		Any day expiry	17.45	Call	82.11090	0.08211	74.45380	0.07445	82.111	24.40	0.00	0	300.00
\$ / R	On 11/12/2015		Foreign Exchange Future			11.81520	11.81520	11.75370	11.75370		13.28	0.00	0	30,000.00
\$ / R	On 11/12/2015		Foreign Exchange Future	10.95	Put	211.69040	0.21169	226.00770	0.22601	211.690	11.50	0.00	0	8,917.00
\$ / R	On 11/12/2015		Foreign Exchange Future	10.95	Call	1,076.89040	1.07689	1,029.70770	1.02971	1,076.890	11.50	0.00	0	4,331.00
\$ / R	On 11/12/2015		Foreign Exchange Future	11.00	Call	1,042.21330	1.04221	995.95340	0.99595	1,042.213	11.52	0.00	0	500.00
\$ / R	On 11/12/2015		Foreign Exchange Future	13.10	Call	358.71370	0.35871	345.88330	0.34588	358.714	16.67	0.00	0	13,248.00
\$ / R	On 21/12/2015		Any day expiry			11.83620	11.83620	11.77490	11.77490		13.42	0.00	0	0.00
\$ / R	On 21/12/2015		Any day expiry	10.80	Put	171.04680	0.17105	183.02780	0.18303	171.047	11.43	0.00	0	300.00
\$ / R	On 21/12/2015		Any day expiry	17.87	Call	77.53060	0.07753	73.08570	0.07309	77.531	24.13	0.00	0	300.00
\$ / R MAXI	On 12/12/2014		Foreign Exchange Future			11.10270	11.10270	11.03970	11.03970		10.99	222,054.00	20	1,729.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future			11.28220	11.28220	11.21770	11.21770		11.52	112,822.00	10	448.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.28	Call	29,361.82230	0.29362	26,703.63530	0.26704	29,361.822	11.48	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future			11.45370	11.45370	11.38810	11.38810		12.13	0.00	0	93.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future			11.63750	11.63750	11.57310	11.57310		12.84	0.00	0	25.00
£ / R	On 02/12/2014		Any day expiry			17.36150	17.36150	17.24850	17.24850		10.10	0.00	0	0.00
£ / R	On 02/12/2014		Any day expiry	17.25	Call	199.81150	0.19981	140.30270	0.14030	199.812	10.51	0.00	0	6,000.00
£ / R	On 12/12/2014		Foreign Exchange Future			17.39150	17.39150	17.27490	17.27490		10.43	55,757,149.00	3,206	47,766.00
£ / R	On 12/12/2014		Foreign Exchange Future	17.35	Put	162.96960	0.16297	230.60430	0.23060	162.970	10.52	0.00	0	10,000.00
£ / R	On 12/12/2014		Foreign Exchange Future	17.45	Put	214.48400	0.21448	294.01190	0.29401	214.484	10.53	0.00	0	2,500.00
£ / R	On 12/12/2014		Foreign Exchange Future	18.50	Put	1,116.21800	1.11622	1,231.49560	1.23150	1,116.218	13.36	0.00	0	500.00
£ / R	On 12/12/2014		Foreign Exchange Future	19.19	Call	2.16280	0.00216	1.69300	0.00169	2.163	16.45	0.00	0	16,000.00
£ / R	On 12/12/2014		Foreign Exchange Future	19.34	Call	1.44220	0.00144	1.15570	0.00116	1.442	16.77	0.00	0	5,000.00
£ / R	On 23/01/2015		Any day expiry			17.51470	17.51470	17.39500	17.39500		10.27	0.00	0	0.00
£ / R	On 23/01/2015		Any day expiry	18.22	Put	803.62790	0.80363	915.41460	0.91541	803.628	11.34	0.00	0	9,605.00
£ / R	On 23/01/2015		Any day expiry	18.50	Put	1,047.53030	1.04753	1,162.91430	1.16291	1,047.530	11.84	0.00	0	4,700.00
£ / R	On 23/01/2015		Any day expiry	18.63	Put	1,166.60600	1.16661	1,282.04470	1.28204	1,166.606	12.14	0.00	0	2,416.00
£ / R	On 23/01/2015		Any day expiry	21.04	Call	3.41440	0.00341	3.75320	0.00375	3.414	17.77	0.00	0	9,605.00
£ / R	On 23/01/2015		Any day expiry	21.70	Call	3.62320	0.00362	3.86180	0.00386	3.623	20.50	0.00	0	4,700.00
£ / R	On 23/01/2015		Any day expiry	21.72	Call	3.63180	0.00363	3.86780	0.00387	3.632	20.58	0.00	0	2,416.00
£ / R	On 16/03/2015		Foreign Exchange Future			17.65970	17.65970	17.53960	17.53960		11.17	30,039,149.70	1,701	7,722.00
£ / R	On 16/03/2015		Foreign Exchange Future	17.00	Put	169.62050	0.16962	215.77060	0.21577	169.620	10.72	0.00	0	5,592.00
£ / R	On 16/03/2015		Foreign Exchange Future	19.00	Call	122.45720	0.12246	115.79960	0.11580	122.457	13.35	0.00	0	570.00
£ / R	On 16/03/2015		Foreign Exchange Future	19.64	Call	66.72500	0.06673	64.93780	0.06494	66.725	14.30	0.00	0	21,000.00
£ / R	On 12/06/2015		Foreign Exchange Future			17.91410	17.91410	17.79120	17.79120		11.93	0.00	0	1,842.00
£ / R	On 14/09/2015		Foreign Exchange Future			18.18770	18.18770	18.06600	18.06600		12.61	0.00	0	695.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09435		0.09435		0.09468	0.09468		14.62	0.00	0	15,513.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09601		0.09601		0.09634	0.09634		13.73	0.00	0	50.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09758		0.09758		0.09792	0.09792		14.85	2,439.60	25	25.00
€ / R	On 26/11/2014	Any day expiry			13.89520		13.89520		13.77980	13.77980		11.08	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.92990		13.92990		13.81550	13.81550		10.64	1,657,658.10	119	73,729.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	74.68400		0.07468		117.11130	0.11711	74.684	10.90	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	182.27310		0.18227		260.59840	0.26060	182.273	10.75	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	291.25080		0.29125		383.56810	0.38357	291.251	11.19	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	2.66230		0.00266		1.98970	0.00199	2.662	15.17	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	1.92820		0.00193		1.39930	0.00140	1.928	15.90	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	1.61310		0.00161		1.15000	0.00115	1.613	16.31	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.16450		14.16450		14.04780	14.04780		11.11	1,416,450.00	100	34,718.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	184.68780		0.18469		225.02340	0.22502	184.688	10.64	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	270.88480		0.27088		322.88650	0.32289	270.885	10.91	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	280.56590		0.28057		333.73140	0.33373	280.566	10.94	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	141.04890		0.14105		120.36690	0.12037	141.049	13.30	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	133.93960		0.13394		114.34310	0.11434	133.940	13.43	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	106.29550		0.10630		90.95270	0.09095	106.295	14.04	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	103.22500		0.10322		88.35870	0.08836	103.225	14.12	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	98.34950		0.09835		84.23970	0.08424	98.350	14.25	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	86.15060		0.08615		73.37030	0.07337	86.151	14.63	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.39040		14.39040		14.27170	14.27170		11.78	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.63860		14.63860		14.52050	14.52050		12.32	87,831.60	6	274.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.88340		14.88340		14.76780	14.76780		12.81	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	276.81180		0.27681		311.61450	0.31161	276.812	11.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	403.19620		0.40320		383.95490	0.38395	403.196	15.74	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			540.85900		540.85900		540.75000	540.75000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			549.61700		549.61700		549.52000	549.52000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			451.68400		451.68400		451.60000	451.60000			0.00	0	116.00
AL37	On 07/05/2015	Index Future			458.99800		458.99800		458.92500	458.92500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			535.51800		535.51800		535.19500	535.19500			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			544.19000		544.19000		543.87600	543.87600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			488.26700		488.26700		488.16100	488.16100			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			496.17300		496.17300		496.07900	496.07900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			504.65700		504.65700		504.56600	504.56600			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry			9.56110		9.56110		9.59870	9.59870			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.57870		9.57870		9.61960	9.61960		8.46	0.00	0	12,268.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	36.68510		0.03669		28.25430	0.02825	36.685	9.04	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	244.48270		0.24448		208.40190	0.20840	244.483	9.87	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	5.14550		0.00515		5.84890	0.00585	5.145	11.29	0.00	0	201.00

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	10.75	Call	0.21460		0.00021		0.20340	0.00020	0.215	15.82	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.17160		0.00017		0.16040	0.00016	0.172	16.07	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.66310		9.66310		9.70310	9.70310		8.96	5,314,705.00	550	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.74780		9.74780		9.78760	9.78760		10.32	0.00	0	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.84070		9.84070		9.88230	9.88230		11.20	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.78300		9.78300		9.75480	9.75480		9.37	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.91770		9.91770		9.88780	9.88780		9.53	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			0.58180		0.58180		-1.90060	-1.90060			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			911.04050		911.04050		843.87710	843.87710			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,010.99240		1,010.99240		943.67840	943.67840			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			245.56470		245.56470		-337.38550	-337.38550			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			811.61290		811.61290		745.64130	745.64130			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future			0.00000		0.00000		1.87550	1.87550			0.00	8,000	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.59560		11.59560		11.49980	11.49980		11.62	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.79970		11.79970		11.70190	11.70190		12.06	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80950		1.80950		1.80150	1.80150		10.21	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82360		1.82360		1.81510	1.81510		10.47	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.98442		124.98442		124.97981	124.97981			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.51228		125.51228		125.51159	125.51159			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 05/02/2015	Bond Future			9.37366		86.70527		9.36124	86.80011			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 07/05/2015	Bond Future		9.45012	84.32128		9.43694	84.42049			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.51866	85.77939		9.50489	85.88168			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		486.15500	486.15500		486.03100	486.03100			0.00	0	409.00
GOVI	On 07/05/2015	GOVI		494.02800	494.02800		493.91400	493.91400			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		502.47500	502.47500		502.36400	502.36400			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		119.08088	119.08088		119.08035	119.08035			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		121.02384	121.02384		121.02724	121.02724			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future		126.87500	126.87500		126.87384	126.87384			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future		128.94517	128.94517		128.94817	128.94817			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future		129.56693	129.56693		129.56549	129.56549			0.00	0	5,489.00
I2046	On 07/05/2015	Bond Future		130.31028	130.31028		130.31290	130.31290			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future		139.25692	139.25692		139.25553	139.25553			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future		141.52886	141.52886		141.53234	141.53234			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		225.37800	225.37800		225.96800	225.96800			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		229.05500	229.05500		229.66000	229.66000			0.00	0	80.00
IGOV	On 06/08/2015	Index Future		232.99900	232.99900		233.61700	233.61700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		612.15100	612.15100		612.25900	612.25900			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		622.20200	622.20200		622.31300	622.31300			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.12000	93.88000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.16000	93.84000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.23000	93.77000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.25000	93.75000		6.27000	93.73000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.30000	93.70000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.40000	93.60000		6.45000	93.55000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.52000	93.48000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.63000	93.37000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.75000	93.25000		6.86000	93.14000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.86000	93.14000		6.96000	93.04000			0.00	0	0.00



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 21/09/2016	Jibar Tradeable Future			6.98000		93.02000		7.08000	92.92000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12270		0.12270		0.12200	0.12200		13.38	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06280		0.06280		0.06370	0.06370		17.10	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05950		0.05950		0.06020	0.06020			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.25460		1.25460		1.25140	1.25140			0.00	0	110.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.25550		1.25550		1.25230	1.25230			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.25640		1.25640		1.25320	1.25320			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.84663		121.69292		7.85380	121.63084		7.58	122,301,384.60	1,005	43,208.00
R186	On 05/02/2015	Bond Future	8.45	Put	249.97000		0.24997		262.76000	0.26276	249.970	7.80	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.50	Put	206.37000		0.20637		217.51000	0.21751	206.370	7.82	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	23.48000		0.02348		25.50000	0.02550	23.480	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.89281		123.66403		7.89977	123.60494		7.68	0.00	0	0.00
R186	On 06/08/2015	Bond Future			7.92759		120.50133		7.93456	120.44326		8.12	0.00	0	0.00
R186	On 05/11/2015	Bond Future			7.94359		122.69601		7.95089	122.63622		7.85	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,055.16000		1.05516		1,070.13000	1.07013	1,055.160	8.31	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			288.71855		288.71855		288.71771	288.71771			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.42904		293.42904		293.43767	293.43767			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.94365		235.94365		235.94092	235.94092			0.00	0	50,593.00
R202	On 07/05/2015	Bond Future			239.79310		239.79310		239.79820	239.79820			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.58983		104.43490		7.60238	104.35990		5.76	313,304.70	3	10,322.00
R2023	On 07/05/2015	Bond Future			7.63247		102.20148		7.64498	102.12864		6.16	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.66152		103.96838		7.67430	103.89591		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	225.15000		0.22515		246.85000	0.24685	225.150	6.63	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 05/02/2015	Bond Future			6.60177		107.23021		6.60383	107.22526		1.84	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,577.13000		2.57713		2,572.52000	2.57252	2,577.130	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.60622		104.79972		6.60692	104.79819		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.55777		106.61175		6.55770	106.61189		1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.26353		97.97644		8.26557	97.95938			489,882.20	5	4,663.00
R2030	On 07/05/2015	Bond Future			8.31519		99.56387		8.31689	99.54985			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.41593		101.50617		8.42319	101.44164			0.00	0	11.00
R2032	On 07/05/2015	Bond Future			8.46769		98.99457		8.47479	98.93230			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.51065		100.70656		8.51778	100.64480			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.53810		99.85504		8.54010	99.83541			0.00	0	13,849.00
R2037	On 07/05/2015	Bond Future			8.58973		101.47297		8.59144	101.45638			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.63450		98.96775		8.63609	98.95250			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.92271		104.70223		6.92478	104.69516		2.88	0.00	0	10,787.00
R204	On 07/05/2015	Bond Future			6.95411		106.39804		6.95525	106.39438		2.91	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.95702		104.19876		6.95770	104.19671		3.01	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	75.03000		0.07503		84.58000	0.08458	75.030	3.22	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.63178		101.48813		8.63372	101.46739			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.68208		103.13253		8.68375	103.11486			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.72598		100.53073		8.72754	100.51440			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.62267		105.31759		8.62465	105.29578			0.00	0	40,123.00
R2048	On 07/05/2015	Bond Future			8.66883		102.59202		8.67054	102.57337			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.70809		104.36581		8.70969	104.34852			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.16572		100.85771		7.17306	100.82762		3.80	0.00	0	36,307.00
R207	On 07/05/2015	Bond Future			7.20832		102.49155		7.21526	102.46437		3.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,391.57000		2.39157		2,390.27000	2.39027	2,391.570	3.99	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.22962		100.61936		7.23658	100.59339		4.02	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,845.75000		1.84575		1,839.55000	1.83955	1,845.750	4.08	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.34724		99.54697		7.35458	99.51187		4.65	6,371,006.08	64	52,091.00
R208	On 07/05/2015	Bond Future			7.38879		97.75916		7.39582	97.72670		4.94	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.41323		99.44947		7.42029	99.41802		4.99	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	148.49000		0.14849		164.13000	0.16413	148.490	5.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.40999		97.85690		7.41754	97.82444		4.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	472.51000		0.47251		504.89000	0.50489	472.510	5.19	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.45513		80.72161		8.45701	80.70630		11.38	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.50090		78.88075		8.50250	78.86785		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.53883		80.24484		8.54032	80.23294		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	506.27000		0.50627		525.13000	0.52513	506.270	13.27	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.59677		177.59677		177.59578	177.59578			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.41646		178.41646		178.42138	178.42138			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			132.65288		132.65288		132.74584	132.74584			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.81742		134.81742		134.91628	134.91628			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future			137.73639		137.73639		137.91784	137.91784			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future			139.98393		139.98393		140.17283	140.17283			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.31455		91.61201		8.32176	91.55402		9.74	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future			8.36155		89.55073		8.36859	89.49481		10.51	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future		8.40024	91.09891		8.40730	91.04349		10.72	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.55631	81.59780		8.55823	81.58138		11.97	61,198,350.00	750	6,869.00
R214	On 07/05/2015	Bond Future		8.60091	79.62767		8.60257	79.61360		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.63856	81.00430		8.64011	80.99127		13.26	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		20,743.48000	20,743.48000		20,626.80000	20,626.80000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.94760	4.94760		4.94900	4.94900		5.26	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.92710	4.92710		4.92560	4.92560		6.29	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.74830	1.74830		1.72670	1.72670		18.53	0.00	0	13.00
<b>Total for Derivatives :</b>											<b>618,405,446.68</b>	<b>53,447</b>	<b>3981001.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.03177			100.97835			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.75500	101.72230		6.75000	101.66986			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.26620			101.20553			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.07000	105.90222		8.07000	105.83281			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.83326			100.77156			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.77000	104.49139		8.77500	104.39288			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	99.98253			99.92116			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.06191			99.99988			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.93500	97.95745		8.93500	97.88651			0.00	0	500,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.62912		100.00000	9.50264			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.11666		10.84000	100.02912			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.87500	101.69397		6.87000	101.63956			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08		On 03/05/2017	Spot Bond	0.00000	101.01918			100.95344			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.36500	104.73758		8.36500	104.66648			0.00	0	500,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.31000	277.43597		2.31000	277.28371			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.29321			100.24301			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.94647			101.88982			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.42392			101.36232			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.47958			101.41549			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.51655			101.45079			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.93348			100.87558			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.66745			100.61015			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.35519			100.29681			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	96.77088		100.00000	96.01682			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.05000	172.75584		2.05000	172.66451			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	165.16713		2.76000	165.07046			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	176.01275		2.17000	175.91813			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	185.54251		1.82000	185.44789			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.56125	79.30643		7.56125	79.25893			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.56125	79.30643		7.56125	79.25893			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	101.38040			101.31637			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	92.25000			92.25000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	92.57000			92.57000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	89.88000			89.88000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.96661			100.90664			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.84989			100.79003			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	6.89500		103.84535		6.89000	103.78725			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		101.12126			101.06112			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.04500		107.55974		7.04000	107.50211			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.84835			100.78385			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.63500		108.82930		2.63500	108.76683			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.42000		161.23112		2.42000	161.14102			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		216.58051		2.35000	216.46095			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	9.15000		93.80155		9.16000	93.67785			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		102.48765			102.46427			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		102.25500			102.25500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.12763		9.63000	109.07112			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	9.20500		113.78264		9.21000	113.66040			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.47500		92.66788		8.48000	92.58158			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.30000		113.05784		9.30500	112.93566			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.62980			101.56564			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.51970			100.45391			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.71500		108.05725		7.71500	107.98948			0.00	0	1,447,300,000.00
ABS11	On 09/04/2021	Spot Bond	8.48000		105.77771		8.48500	105.68036			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.70500		101.21237		6.70000	101.16036			2,816,100,000,000.00	420,000,000	210,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.51000		98.50348		8.51500	98.41471			0.00	0	635,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.40000		97.55155		9.40500	97.44314			0.00	0	1,710,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.60000	103.91112		7.60000	103.84691			0.00	0	16,500,000.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	281.28222		2.12000	281.13217			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.49000	130.98900		1.46000	131.00910			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13000	133.27619		2.11000	133.37760			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00478		100.00000	0.00472			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	64.41766		100.00000	63.95063			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.20500	104.29124		11.20000	104.20092			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.10369			100.02605			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.44750		100.00000	6.40024			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.10637			100.02673			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.14442			100.03637			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	38.43009		100.00000	38.14842			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.10100			100.02537			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	66.49757		11.00000	66.44056			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	24.59526		100.00000	24.41499			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	101.51255			101.44215			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.65485			101.57757			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.44909			101.38175			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	101.49197			101.42257			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	101.51084			101.44052			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	102.69171			102.61915			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.69171			102.61915			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.70724			102.63426			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.70724			102.63426			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.67619			102.60403			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	92.70410			92.64812			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.45641			101.39889			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.31065			101.24564			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.46627			101.39811			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.50891			101.43867			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.52602			101.45495			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.49174			101.42232			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.41480			101.34912			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.91000	106.18896		8.91500	106.09108			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.64060			100.57253			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.29924			101.23062			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	86.64067			86.58049			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	170.90069			170.42667			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	170.93188			170.45725			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.44901			101.38167			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.44354			102.37623			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.83322			101.78101			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.44214			102.37491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond		0.00000	103.25256			103.18083			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	103.16226			103.09227			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	101.44051			101.37889			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	101.13504			101.06359			0.00	8,568,000	2,142,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	102.72970			102.66923			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	101.45417			101.38658			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	102.56122			102.49812			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	101.28965			101.23001			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	101.26045			101.20222			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	101.31714			101.25617			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	101.42350			101.35740			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	101.36342			101.30022			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	101.29481			101.23492			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	101.31370			101.25290			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.80758		10.23000	101.72345			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	101.33242			101.27071			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	101.30340			101.24309			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	119.45077			119.48969			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.01000	107.09793		9.01000	107.02059			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	101.41828			101.35243			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.28972		1.75000	117.27004			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	101.46801			101.41130			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	101.31524			101.25436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	101.38982			101.32327			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.43244			101.36379			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.34719			101.28272			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.74401			101.68401			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.49206			101.42264			0.00	1,009,542,800	504,771,400.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.09607			103.03479			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.33185			101.26812			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.48153			102.41675			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.42392			101.35569			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.38819			101.32379			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.46093			101.39301			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.48322			101.41422			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.74057			101.68449			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.99588			101.93921			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.48846			101.41921			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.48846			101.41921			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.56870			101.49338			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.39836			101.33138			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.57267			101.49936			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.55344			103.48504			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.56870			101.49338			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.76872			94.71250			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.51763			101.44697			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.50059			101.42861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000		123.28829			122.94943			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		124.16159			123.82018			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		101.31308			101.25027			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		101.30114			101.23891			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.07124			100.01781			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		101.33356			101.26974			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		101.35478			101.29199			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		101.38982			101.32327			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		101.31479			101.25190			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		101.31308			101.25027			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		101.43360			101.36700			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		102.36633			102.29796			0.00	0	30,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.54823			100.47987			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.53394			100.46769			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000		103.28226			103.22534			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		21.27895		100.00000	21.12467			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.17791		100.00000	13.05352			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.06005			100.00000			0.00	15,200,000,000	7,600,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.06598			100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.06992			100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.73241			100.67042			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.80349			100.73536			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.89814			100.82184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.70049			100.63970			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.50000		99.44492		7.50000	99.38459			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.89766			100.81973			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.04171			100.95121			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.38000		102.34901		8.38000	102.27941			0.00	0	3,314,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.30000		114.48641		9.30500	114.36928			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.05000		106.87799		7.05000	106.81664			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.89000		102.15640		8.90000	102.01972			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.36401		100.00000	12.28165			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.66500		102.53199		9.67000	102.41258			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.67000		165.53771		2.67000	165.44184			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.72093			101.65604			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		101.42890			101.37288			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.49083			101.43512			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.27863			101.21527			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.61299			100.54419			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.38228			101.32478			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.88625			99.80111			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.26678			101.20808			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.34719			101.28272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012		On 20/06/2017	Spot Bond	0.00000	101.61713			101.53236			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	101.86087			101.78610			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	102.54000			102.54000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	101.68321			101.61569			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	98.72947			97.42059			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.60000	299.16408		2.60000	298.99289			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	96.37439			94.88460			0.00	0	0.00
ASN024		On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025		On 07/08/2015	Spot Bond	0.00000	101.91254			102.91194			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	99.87988			99.81295			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	96.23262			97.18201			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	93.70148			92.31169			0.00	0	0.00
ASN033		On 07/01/2015	Spot Bond	0.00000	100.84230			100.78966			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.91637			100.85020			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.30509			100.23956			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.61500	208.63072		2.61500	208.51106			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	25.75622		100.00000	25.27132			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	15.36243		100.00000	14.90230			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	15.47094		100.00000	15.00755			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	14.98268		100.00000	14.53392			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	101.46462			101.40631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond	0.00000	101.22775			101.16910			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.21067			101.15285			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.19074			101.12874			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.48000	105.69415		8.48000	105.62184			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.01018			100.95494			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.54935			101.48889			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.81985			100.76222			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	102.22543			102.16550			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.96022			101.89792			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.05000	106.81739		9.05500	106.71670			0.00	0	1,226,700,000.00
BAW2	On 02/10/2015	Spot Bond	7.28500	105.24739		7.28000	105.18958			874,200,000,000.00	120,000,000	60,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	35.34172		100.00000	34.87751			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.27392			101.20312			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.31500	105.48132		8.31500	105.41052			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87117	103.05532		10.91883	102.93044			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.97025	101.94778		10.99274	101.84699			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.99026	101.92727		11.01551	101.82466			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.64846			101.55993			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.00992	101.89551		11.03796	101.78900			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.50529	102.47325		11.59205	102.15239			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.68577			101.59517			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.68577			101.59517			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.68584			101.59524			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12117	101.56831		11.16883	101.44324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond		11.07978	102.00787		11.12039	101.88853			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.97025	101.94778		10.99274	101.84699			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.93401	102.21342		10.99035	102.07632			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.07334	101.84245		10.14430	101.69229			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.60375			101.51770			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.58207			101.49506			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.58207			101.49506			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.01025			100.01025			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.50552	101.58097		10.51825	101.47812			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.09000	101.64835		11.09000	101.55775			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.53780			101.45328			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.01500	99.60946		11.01500	99.52127			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.01025			100.01025			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.46213			101.38392			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.38056		9.28000	101.30476			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.55994			101.47417			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.88000	101.91052		10.88000	101.88118			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.51566			101.43237			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.55256			101.46721			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.55256			101.46721			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89176			99.89176			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.49794			101.41566			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.57365			101.48924			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01024			100.01024			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.57365			101.48924			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.50089			101.41844			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.52178			101.44026			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.57374			101.48933			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.15603			101.09474			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.23823			101.17240			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87117	103.48885		13.91883	103.33922			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.98772	102.95827		15.06204	102.70040			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.85066	102.56202		13.92113	102.36613			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.03059			101.91827			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.03059			101.91827			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.03059			101.91827			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.10385			101.98739			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.77357			101.67579			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.30369		100.00000	23.17130			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.35722		100.00000	21.20237			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.43747		100.00000	19.29654			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.99843		100.00000	11.91145			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.99843		100.00000	11.91145			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.50669		100.00000	14.40150			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.56979		100.00000	12.47866			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.70139			100.64673			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.66496			100.60701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.88615			100.83174			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.93829			100.88059			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.18199	100.00000	8.12201				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.18199	100.00000	8.12201				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		98.64865	100.00000	99.45504				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		97.07447	100.00000	96.30607				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		80.75221	100.00000	80.21978			3,220,000,000,000,000.00	32,200,000,000	27,900,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.02000		181.73128	2.02000	181.63597				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.82000		160.31020	7.82500	160.17302				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.82000		160.60124	7.82500	160.46479				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.20500		100.12899	8.21000	100.02264				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.72634		101.66130				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.48000		100.07482	7.48000	100.01394				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.63240		101.57530				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.70641		100.64477				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.72021		100.65735				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.76620		100.69926				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.81216		100.74113				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.94039		100.85793				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.77427	100.00000	22.60916				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.52181		100.45962				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.53193			100.46852			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.53530			100.47148			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.57573			100.50703			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.62956			100.55435			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	22.28251		100.00000	22.12096			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	22.28251		100.00000	22.12096			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.40872			101.34986			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.51374			101.45033			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.54238			101.47772			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.86500	103.61941		7.86500	103.55319			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.62828			101.55988			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.78083			101.70578			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.93515		100.00000	15.81835			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.93515		100.00000	15.81835			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.15222			100.07566			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.66000	100.80945		10.66500	100.70367			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	99.86755			99.81096			0.00	560,000,000	140,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.12593			101.06631			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.19000	106.04850		8.19000	105.97875			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	98.68508			98.63177			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	98.62295			98.61020			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	97.02184			96.99427			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.04986			99.99994			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.05813			99.99972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.05386			100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.05649			100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.06124			100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.08091			100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.10855			99.99882			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		64.39240	100.00000		63.92044			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.67267			100.60119			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.69164			100.61813			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		97.90563			97.85003			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000		99.88032			99.82902			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		97.80220			97.68446			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		93.69226			93.63492			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		98.98582			98.93425			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		98.88287			98.83131			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		98.79735			98.74581			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		28.25388	100.00000		28.04904			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.42716			101.36380			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.02451			100.03984			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.01500		109.70601	9.01500		109.62587			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.21509			106.13977			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.91500		102.65204	8.91500		102.57787			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.08000		100.17566	12.08000		100.07833			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.60795			100.52139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.04000	105.24691		11.04000	105.15475			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.19070			100.07689			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.90500	101.32209		8.90500	101.24895			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.52056			98.43844			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.48000	101.25155		11.48000	101.15944			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.07623			101.01683			0.00	0	30,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.04546			101.95884			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.37435			100.31205			0.00	0	320,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.80000	95.02335		9.80500	94.92799			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.67000	121.92004		9.67500	121.79382			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000	115.33694		9.95500	115.21271			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.83000	117.68672		8.83500	117.56561			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.41971			102.32711			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.21500	102.87663		11.21500	102.78364			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	103.28277			103.20386			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.35389			102.26801			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.40077			101.31929			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	101.61083			101.53219			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.83116			100.75107			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.44478			101.31348			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	102.04484			101.97442			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.35021			101.27818			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.40217			101.32725			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	101.46197			101.38375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126		On 20/08/2015	Spot Bond	0.00000	100.14057			100.03540			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.13907			100.03502			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.14698			100.03702			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.23653			100.16531			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	101.44912			101.38178			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	102.16968			102.11161			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.99051		10.11000	103.90693			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.03759			100.97497			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	121.53279		2.76000	121.46183			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	104.03475			104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	121.46983		3.14000	121.39501			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.91640		8.25000	101.84813			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.83000	123.04262		2.81000	123.11914			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	120.87936		2.40000	120.81188			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	102.02141			101.92638			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.30000	101.25387		8.30000	101.18603			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.74805			100.68313			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.76506			100.70017			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.35000	101.32710		8.35000	101.25881			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.35000	101.32710		8.35000	101.25881			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.40000	104.49283		8.40000	104.42238			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.48342			101.41443			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.63089			101.55477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	0.00000	100.84297			100.78660			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.84297			100.78660			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.20768			100.14520			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.50329			101.43334			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	99.99995			99.94213			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	99.99984			99.93823			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.31080		9.35000	102.23461			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.31080		9.35000	102.23461			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	99.98067			99.92272			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	99.98062			99.92251			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	62.50500			62.50500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.55332			101.49684			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.37530			101.31892			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.43777			101.38291			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.44106			101.38628			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.37530			101.31892			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.37530			101.31892			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.43042			101.37319			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.24919			102.18765			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.84490			101.78223			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.35590			102.29465			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.35590			102.29465			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.35590			102.29465			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.74657			101.68320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond		8.81000	104.52446		8.81000	104.44981			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.41419			101.35227			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.68068			101.60216			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	101.75194			101.68746			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	101.74365			101.67958			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	101.80326			101.73979			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00016			99.94178			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	99.97671			99.90670			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	101.98470			101.92183			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.52665			103.46329			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	102.72102			102.65973			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.53554			101.47796			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	101.32697			101.26931			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	101.33014			101.26649			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.69294			100.62853			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.34656			100.28546			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.70696			101.63380			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	101.47917			101.40549			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.88880			103.82155			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.36514			101.29229			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.46314			101.39029			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.24699			101.17348			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.58118			101.50746			0.00	0	0.00



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	101.36510			101.29228			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.36510			101.29228			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.35330			101.27910			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	129.72785			129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.89310			102.82255			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	130.15965			130.15965			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	129.15654			129.15654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	129.84228			129.84228			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	126.27725			126.27725			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	126.48686			126.48686			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.23662			100.16551			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.43000	95.51805		10.44000	95.38601			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.95000	97.02317		10.96000	96.88545			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.29405			101.22317			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.58912			101.51280			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.23135			100.16184			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.67354			100.60755			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.57063			100.49842			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.57291		8.80500	100.50112			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.39836			101.33138			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.68015			100.61351			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	122.81434			122.81434			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.46141			101.39135			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.48696			101.41565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	101.58571			101.50956			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.51778			101.44713			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	99.95504			99.85149			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.10028			102.00142			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	79.73400			79.56358			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.65497			101.57768			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.29405			101.22317			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	111.91187			111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	111.95752			111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.59957			100.53213			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.83560			101.74717			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.30147			101.23017			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.08744			101.98921			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.72330			101.64270			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.32900			101.26746			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.53805			101.46424			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.59383			100.52703			0.00	543,600,000	543,600,000.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.30522			100.24043			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.26442			101.19519			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.57119			100.50822			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.84605			101.78228			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.02950			101.93194			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	100.53395			100.46861			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.65296			100.58862			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.27554			101.21456			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.74755		10.55000	101.71866			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.61000	107.45771		9.62000	107.36681			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.37417			101.30884			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.45019			100.37355			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.75000	109.00705		11.76000	108.91421			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.48358			100.40197			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.78000	108.65521		11.79000	108.56597			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.21000	108.10205		10.22000	108.01883			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.48358			100.40197			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.64163			100.57205			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.68778			101.60662			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.55678			101.48204			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.58571			101.50956			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.39836			101.33138			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.34886			101.27491			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.10000	105.33254		9.10500	105.28242			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.59332			101.50510			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.54316			101.46909			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.86321		10.55000	101.77645			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.23672		11.00000	99.20616			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.68805			100.62806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond		0.00000	101.56870			101.49338			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.68991			100.62784			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.54000	104.85632		11.55000	104.76476			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	101.71838			101.63572			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	101.39836			101.33138			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	92.27704			92.21346			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	101.49207			101.42051			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.45323			100.37671			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.95141			100.88856			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.76735			100.70611			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.64676			100.58354			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	87.87654			87.79287			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.68452			100.61760			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.34541		7.01000	40.32295			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	169.07620			167.86717			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		8.20500	143.48280		8.21000	143.41579			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.82000	160.31020		7.82500	160.17302			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.82000	160.60124		7.82500	160.46479			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	93.68194			93.62450			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	93.62792			93.56999			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.03801			100.96952			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.03801			100.96952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.50055			101.43072			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.40451			101.33932			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.42343			101.35733			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.02485			100.95558			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.42392			101.35569			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.67354			100.60755			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.29773			101.23567			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.36425			101.29894			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.35572			101.29083			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.36425			101.29894			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	99.95440			99.88609			0.00	280,000,000	70,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.95570			100.88473			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.61437		8.87000	105.54229			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.26500	106.43561		8.26500	106.36497			0.00	0	752,100,000.00
COJ05	On 05/06/2023	Spot Bond	9.74000	113.70573		9.74500	119.66627			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.08500	107.63027		8.08000	107.56541			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.31000	108.73142		9.31500	108.62488			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.39000	109.57177		9.40000	109.42521			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.74000	97.73276		9.75000	97.60117			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.55000	98.95321		10.55500	98.83464			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.55000	91.96229		10.55500	96.56269			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	99.92552			99.86945			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.91945			99.85895			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.86146			99.80180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000	100.76686			100.70930			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	99.98091			99.92361			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.31660			101.25463			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.69863			100.64623			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.07500	103.93018		11.08000	103.81109			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.41881		100.00000	13.32046			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.63635		100.00000	4.59258			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.71293		100.00000	13.58350			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.56899			100.51291			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.59000	99.21053		7.59000	99.14931			103,983,000,000.00	13,700,000	13,700,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	99.98249			99.93000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	99.84265			101.38880			0.00	0	0.00
DENG55	On 23/11/2015	Spot Bond	100.00000	48.51446		100.00000	100.00000			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	49.50965		100.00000	48.40316			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.60056			101.53956			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.03286			100.96633			0.00	1,040,000,000	260,000,000.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	103.19278			103.13677			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	102.50149			102.44464			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	102.12177			102.06443			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	98.27212			98.17425			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.83221			101.74394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	101.08822			100.98188			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	102.06122			101.96164			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.59422			101.51766			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.58018			101.48953			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.30000	107.55100		8.30500	107.45382			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.15000	110.53425		7.15000	110.47062			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.09500	108.43913		8.10000	108.34734			456,153,250,000.00	56,350,000	1,471,000,000.00
DV23	On 27/02/2023	Spot Bond	8.79000	109.39214		8.80000	109.25492			91,447,644,000.00	10,403,600	1,071,384,200.00
DV24	On 18/02/2024	Spot Bond	9.02000	106.69275		9.03000	106.55253			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.21500	109.60118		9.22000	109.47955			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.39717			101.34432			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	101.30455			101.25070			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.14098			101.08568			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.03044			100.97526			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	101.29852			101.24181			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	100.00000	36.17255		100.00000	35.35534			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.13995			100.16401			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.28418			101.22784			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	101.10340			101.04502			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.58000	131.13507		7.58500	131.02900			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	92.95416			92.80869			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.20000	136.88926		0.20000	136.83765			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	123.34561		2.06000	123.28017			0.00	0	6,405,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000	110.80840		2.07000	110.74953			0.00	0	7,700,000,000.00
EL30	On 29/07/2030	Spot Bond	2.08000	111.77507		2.08000	111.71592			0.00	0	18,650,000,000.00
EL31	On 02/06/2031	Spot Bond	2.20000	101.84453		2.20000	102.87326			0.00	0	28,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.20000	109.29859		9.20500	109.19590			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.05000	110.04607		9.05500	109.94057			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.60000	103.29781		9.60500	103.18640			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.84000	97.07467		9.84500	97.02675			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.99000	104.28540		9.99500	104.17877			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.07228			100.09151			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	99.91578			99.85271			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.49845			101.43873			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.38152			100.31800			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.36691			100.30582			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.13919			100.08541			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.34764			100.28981			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.61130		100.00000	71.87279			0.00	5,000,000,000	5,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	64.80884		100.00000	64.19710			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	87.86658		100.00000	87.27818			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.06500	106.15178		11.06000	106.06155			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.50632			103.43086			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000		99.44965			99.37466			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.31968			101.24975			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.46000		98.79532		9.46000	98.72009			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.09107			101.02519			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.91140			101.88563			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.15194			100.08665			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.16129			100.09196			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.49765			100.43899			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.13751			100.07853			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.14306			100.08170			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.13639			100.07789			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.14102			100.08054			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.13895			100.07931			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.13707			100.07823			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000		102.28926		7.10000	102.23045			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.42000		106.29326		7.42000	106.22945		148,493,395,540,000.00	20,012,587,000	40,913,293,500.00	
ES23	On 25/01/2023	Spot Bond	8.19000		113.92076		8.20000	113.78349		573,332,760,000.00	70,004,000	17,059,101,500.00	
ES26	On 02/04/2026	Spot Bond	8.53000		96.24210		8.53500	96.14112		262,611,404,000.00	30,786,800	3,214,438,900.00	
ES33	On 15/09/2033	Spot Bond	9.30000		85.57740		9.28500	85.62909		93,333,404,070,000.00	10,035,849,900	52,143,099,400.00	
ES42	On 25/04/2042	Spot Bond	9.36500		92.20183		9.36500	92.13231		39,333,000,000,000.00	4,200,000,000	23,300,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.02326			100.03943			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.02658			100.04068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00005			99.94086			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.79399			100.73195			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	101.26256			101.20004			0.00	0	0.00
FIFB04		On 21/11/2017	Spot Bond	100.00000	19.60788	100.00000	8.83883			1,250,000,000,000,000.00	12,500,000,000	12,500,000,000.00	
FIFC11		On 02/12/2014	Spot Bond	0.00000	101.54494			101.49227			0.00	0	0.00
FIFC12		On 10/03/2015	Spot Bond	0.00000	101.42932			101.37137			0.00	0	0.00
FIFC13		On 10/04/2015	Spot Bond	0.00000	100.91064			100.85252			0.00	0	0.00
FIFC14		On 20/11/2015	Spot Bond	100.00000	43.83059	100.00000	35.35534			660,000,000,000,000.00	6,600,000,000	6,600,000,000.00	
FR002U		On 02/08/2023	Spot Bond	100.00000	10.82384	100.00000	10.74537				0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	10.53389	100.00000	10.45752				0.00	0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	101.47546			101.41370			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.04438			99.97430			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	101.64721			101.57798			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	101.76165			101.68744			0.00	0	0.00
FRB05		On 21/12/2018	Spot Bond	8.98000	102.00320	8.98000	101.92977				0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	101.41606			101.36159			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	101.41599			101.36151			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.62340			100.55721			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	105.10407			105.03667			0.00	0	300,000,000.00
FRB12		On 02/06/2024	Spot Bond	0.00000	101.90743			101.84105			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	101.93920			101.87165			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	9.80000	105.72371	9.80500	105.61699				0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.68000	109.36504	10.68000	109.27181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.58621			101.51224			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		133.27619		2.11000	133.37760			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		280.67062		2.15000	280.52025			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000		111.67781		2.35000	111.61626			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.40000		161.59306		2.40000	161.50302			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		219.98989		2.24000	219.87039			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.31500		107.34244		7.31000	107.28261			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.78500		63.06917		7.78500	63.05317			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45100		39.90485		9.45100	39.89438			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		38.90485		9.69000	38.57443			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		78.83369		100.00000	78.32618			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		81.13397		100.00000	80.63824			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.32348			102.23688			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.67211			101.59400			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.44917			101.38182			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.58982			101.51568			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.56870			101.49338			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.49548			101.42374			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.75063			101.66896			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	101.54316			101.46909			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.64016			101.56134			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.01885			101.92137			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.95949			101.86494			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	19.25317		100.09221	19.11193			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.40176			101.33461			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.49180			111.37944			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.86043			101.77320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149		On 20/09/2015	Spot Bond	0.00000	104.09791		104.06547			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.55542		101.48295			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.57260		101.49930			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.43711		101.37035			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.46652		101.39621			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.91708		101.82463			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.44096		101.37190			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.00240	13.22500	58.93917			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.35914		101.29408			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.36084		101.29570			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.99776		101.90389			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.42221		101.35407			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.58000	99.95444	3.58000	99.88949			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.48356		101.41241			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.48356		101.41241			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.06914		100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.29405		101.22317			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.50812		99.43824			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.39836		101.33138			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.36596		101.30056			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.45987		100.38224			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.59762		101.52088			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.29471		100.23141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.45512			100.37829			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.68704			100.61253			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.83221			101.74394			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.45289			101.38325			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.79485			101.70887			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.35061			101.28597			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.46652			101.39621			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.46652			101.39621			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.40877			101.34992			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.11560			101.05386			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.17613			101.11093			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.29065			101.23347			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.94053			100.88141			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.54827			101.47395			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.92424			100.86485			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.27261			101.21541			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.90134			100.84204			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.90378			100.84432			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.84541			100.77928			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.76827			100.70828			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.84541			100.77928			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.76518			100.70544			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.40812			100.34014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	97.71981		8.75000	97.74305			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	103.27879			103.20993			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.70215		100.00000	9.61057			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.86458		100.00000	8.78091			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	101.33525			101.25050			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.51492		100.00000	1.49148			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	101.24049			101.16787			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.53176		100.00000	23.00585			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.37448			100.30846			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.44887		100.00000	0.43103			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	21.51937		100.00000	21.03843			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.37444			100.30842			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.04662		100.00000	9.82209			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.37353			100.30767			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.35476			100.29223			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.44340			100.37709			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.41635			100.35408			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.94000	126.50495		2.92000	126.59173			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.28862			100.22739			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.28485			100.22443			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.28485			100.22443			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		100.00000	1.61031		100.00000	1.57432			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.56053			101.48781			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.55199			101.47969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000	101.75371			101.68550			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.61506			100.54721			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47000	122.28749		3.45000	122.36540			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.57942			101.50579			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.59485			101.52048			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.52000	121.89801		3.50000	121.97511			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.50000	122.05362		3.48000	122.13104			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.81000	127.40527		2.78000	127.41068			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.88000	134.67427		2.85000	134.66704			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.68933			100.61317			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.38047			101.31644			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.56917			101.49604			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.30420			102.28212			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.82281			101.73740			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.75771			101.67546			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.50569			101.43347			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.50399			101.43184			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.63038			102.59566			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.36101			101.30423			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.64192		100.00000	10.56392			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.76827		100.00000	25.57941			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.16936		100.00000	59.60755			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.18414		100.00000	17.02194			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.31507		100.00000	6.07953			0.00	0	0.00



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	4.95000		151.36690		4.92000	151.26551			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.18501			101.12868			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.76073			101.70350			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.84656			101.78806			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.14045			101.08448			0.00	2,320,000,000	580,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.05126			100.99240			0.00	9,200,000	9,200,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.09108			100.03426			0.00	9,300,000	9,300,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.84982			100.79114			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800		107.65602		1.92800	107.60036			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		136.78362		2.36000	136.70814			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.68137			100.62194			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.89508		10.38000	100.81082			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.89508		10.38000	100.81082			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.60174			100.52865			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		110.36439		2.50000	110.30224			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		210.54684		2.55000	210.42719			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		110.95235		2.47000	110.89013			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.90255			100.85145			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		209.65979		2.58000	209.54012			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.67435			100.59560			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43500		110.81956		2.43500	110.75774			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.19973		2.56000	109.13771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		101.06868			101.01433			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		49.67800			49.67800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.32792			100.27338			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		107.19713		2.66500	107.13534			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.70000		261.20153		2.70000	261.04994			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		259.37974		2.75000	259.22813			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.36500		97.63814		2.36500	97.58422			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.78000		203.86282		2.78000	203.74317			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		270.51659		2.66000	270.36048			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		280.46713		2.16000	280.31662			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		266.27470		2.88000	266.11630			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		129.29813		2.58000	129.39089			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.60004			100.53627			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		129.20105		2.11000	129.29936			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.78736			100.72062			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.04250			100.97822			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.43252			100.36783			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.55543		2.34000	110.49460			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.42536		104.97509	20.26904			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.79209		101.07593	24.60863			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.59073		100.44759	16.46864			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.07134		100.76967	22.90109			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000		117.92584		2.07000	117.86330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.29500		112.23713		2.29500	112.17577			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.63527			98.63198			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32500		111.93165		2.32500	111.87019			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		99.91038			102.03451			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		350.24240		2.36000	350.04878			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.29847			100.23532			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		99.93933			101.86939			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	6.50500		102.36816		6.50000	102.31607			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.48000		102.39332		7.49000	102.31422			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.76500		103.44659		7.76500	103.38129			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.93000		108.67038		7.93000	108.60075			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.40000		102.61894		8.40500	102.52867			0.00	0	808,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.63000		101.82124		8.63500	101.72765			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.23000		93.36945		9.24000	93.24581			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.31000		114.16113		9.32500	113.97349			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.64000		100.40964		9.64500	100.29711			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.99500		98.48694		10.00000	98.37007			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.97000		82.15238		9.97000	82.08654			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		101.19164			101.13671			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.23460			101.17761			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.25177			101.19395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	101.29466			101.23477			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	101.36331			101.30011			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	101.41478			101.34910			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.63772			101.56126			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.06785			100.01701			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.07098			100.01771			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.07176			100.01792			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.07387			100.01841			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.07707			100.01919			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.07974			100.01984			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.09146			100.02268			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.10377			101.04144			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.24691			101.18888			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.66500	102.85760		8.66500	102.78572			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
GPT31	On 05/02/2015	Spot Bond		0.00000	100.66370			100.61130			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.54082			100.48216			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.55205			100.49216			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.57373			100.51151			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.60062			100.53548			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.63791			100.56873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		101.63387			101.57250			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.91709			100.85948			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.83120			100.76966			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.57019			102.51280			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.70223			100.64736			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.55912			101.49787			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.06060			99.99977			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.25860			101.19744			0.00	800,000,000	300,000,000.00
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		99.99998			99.94830			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		101.10937			101.05291			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		102.40897			102.34723			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.71043			100.63488			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		2.26022		100.00000	2.20971			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.99549			100.93821			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.47558			101.41383			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.43548			100.37367			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.44056			100.37802			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000		100.70301			100.65029			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000		100.66995			100.61705			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.74662			100.68339			0.00	400,000,000	100,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.23458	98.25961		7.23458	98.20173				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.77979			100.71370			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.23523	104.41639		8.23523	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.82241			100.75264			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.68570	104.41639		8.68570	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.87446			100.80020			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.82690			100.76225			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.93420			100.86488			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.96655			100.89477			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.35696			100.29102			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.69500	105.01134		8.69500	104.93851				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.82000	111.77440		7.82500	111.68067				0.00	0	930,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	284.36448		1.97000	284.21625				0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	290.65886		1.97000	290.50737				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.26000	102.80152		9.26000	102.72568				0.00	0	4,823,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.26000	102.79995		9.26000	102.72411			0.00	0	1,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	91.91919		100.00000	91.22807			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	23.99948		100.00000	23.82358			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	60.51258		100.00000	60.07387			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	28.91791		100.00000	28.70825			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	21.17597		100.00000	21.02245			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	93.39564		100.00000	92.69342			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68500	118.65615		1.68500	118.59713			337,844,522,000.00	200,501,200	01,521,000,000.00
I2038	On 31/01/2038	Spot Bond		1.74000	126.49022		1.74000	126.42675			1,393,065,924,000.00	800,612,600	80,917,800,000.00
I2046	On 31/03/2046	Spot Bond		1.75000	127.86797		1.75000	127.80349			36,400,426,300,000.00	20,800,243,600	82,703,985,900.00
I2050	On 31/12/2050	Spot Bond		1.74000	138.85388		1.74000	138.78420			45,125,081,700,000.00	25,933,955,000	54,919,711,900.00
IBC01	On 16/03/2015	Spot Bond		0.00000	96.75000			96.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.20500	102.97959		7.20000	102.92144			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.98709			101.93120			0.00	35,146,000,000	17,573,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.88763			101.83292			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.90000	103.77933		7.90000	103.71271			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.56500	108.88866		7.56500	108.82168			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.72000	103.05960		7.72000	102.99598			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.43193			100.37049			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.65000	130.54793		1.62000	130.56620			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.20000	132.67495		2.18000	132.77504			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.24572			101.19101			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.75105			101.69148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		7.68500	104.40011		7.68500	104.33524			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.71623			101.66129			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.45645			102.39704			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.26991			100.21174			0.00	600,000,000	300,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.31000	102.34649		8.31000	102.27820			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.77000	96.40088		8.77500	96.31386			0.00	0	2,393,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.23810			101.18039			0.00	640,000,000	160,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.76500	99.80487		7.76500	99.74223			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.82000	104.02779		8.82500	103.93242			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.34601			100.28772			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.47707			100.41766			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.26205		7.90000	101.19811			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.09000	102.60029		8.09000	102.53399			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.52555			100.46004			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.21255			100.15500			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.33500	104.75346		7.33500	104.69197			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.05000	106.54589		8.05000	106.47737			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.24000	108.94322		9.25000	108.79927			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.10356			101.04515			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.60103			100.54337			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.51126			100.45276			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.52189			100.46216			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.53238			100.47143			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00616		100.00000	0.00612			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.72516			100.66833			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.66320			100.60359			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.45000	100.23981		8.45500	100.14861			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	100,000.00000	0.00000	100,000.000000	0,000.00000				0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	100.00000	2.20971		100.00000	100.00000			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	8.00000	96.22504		8.00000	8.00000			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.49020		5.00000	100.44972			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.49020		5.00000	100.44972			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.56889		5.00000	101.52801			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.48962		5.00000	100.44872			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.77981		4.00000	100.74674			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.41432		4.00000	100.38154			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.98180	100.00000	31.68319				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.80138	100.00000	31.50444				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.80138	100.00000	31.50444				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.95756		9.20000	105.87904			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.29071			101.22328			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.29071			101.22328			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.16444			100.09389			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.68134	100.00000	8.61771				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	101.11500			101.06105			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	85.28037	100.00000	84.68677				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.65000	101.77282		8.65000	101.70237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	99.99828			99.91631			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.68475	100.00000	100.00000	13.58553			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	60.16936	100.00000	100.00000	59.60755			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	87.52998	100.00000	100.00000	86.90476			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	95.54974	100.00000	100.00000	94.80519			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.02013	100.00000	100.00000	9.88852			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	99.72678	100.00000	100.00000	98.91599			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000	99.89737		6.25000	99.88028			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000	99.77789		6.25000	99.76085			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000	99.65870		6.25000	99.64170			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	99.04483		6.40000	99.02763			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000	98.92457		6.40000	98.90741			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000	98.79537		6.45000	98.77813			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000	98.67478		6.45000	98.65758			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.55449		6.45000	98.53733			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.43449		6.45000	98.41737			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000	98.31478		6.45000	98.29770			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.42482			101.34868			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.87117	102.64669	10.91883	10.91883	102.52230			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.87117	101.74265	10.91883	10.91883	101.61936			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.51727			101.44662			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	102.19394			102.10781			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.48850			101.41925			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.91799	6.50000	6.50000	100.86480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	101.52613			101.45290			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	95.44484			95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.43143			101.36969			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.80139			100.74343			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.46652			101.39621			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.41921			100.35590			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.14235			101.08786			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.12613			101.07289			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.37310			100.31903			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.25118			100.19725			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.10895			100.00450			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.10774			100.00389			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	95.99535			95.94545			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	103.25479			103.20055			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	102.69311			102.63995			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.70880			100.65498			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	101.26658			101.20986			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.50089			101.41844			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	99.93392			101.52766			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	103.86301			103.80507			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.33981			100.25516			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.01732			100.95939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.88406			100.82173			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.89544			100.83230			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.41000	101.82644		8.41000	101.75732			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.12591			101.06498			0.00	720,000,000	180,000,000.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.15237			101.08996			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.17004			101.10663			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.82017			100.75945			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.86146			100.79763			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	102.05393			102.00384			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.29000	100.48467		9.29500	100.38505			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.45958			101.39586			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.25500	105.31348		8.25500	105.24289			0.00	0	2,047,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.02449			100.96273			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.97074			100.90676			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.37482			100.31602			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	99.95188			99.87956			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.54341			101.47152			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.38500	105.64310		8.38000	105.57483		3,640,767,000,000.00	434,200,000	217,100,000.00	
IV015	On 20/09/2017	Spot Bond		0.00000	103.14380			103.07589			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.88412			101.81283			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.29000	126.62277		3.27000	126.59636			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.58000	141.75837		3.58000	141.66579			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.25930			101.18933			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.99268			100.92260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond			0.00000		100.91092			100.83950			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000		101.73743			101.66774			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000		101.32884			101.25934			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.68500		99.01987		3.68500	98.95470			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.68500		105.24678		3.68500	105.17751			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000		101.85190			101.77859			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000		100.24671			100.17252			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			9.93000		111.73819		9.93000	111.64848			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000		100.81715			100.73681			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.68000		140.21161		3.68000	140.11892			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond			6.25000		99.74381		6.25000	99.72678			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond			6.25000		99.62470		6.25000	99.60771			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond			6.40000		99.13091		6.40000	99.11368			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond			6.40000		99.01044		6.40000	98.99325			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond			6.40000		98.89026		6.40000	98.87312			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond			6.45000		98.76089		6.45000	98.74366			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond			6.45000		98.64038		6.45000	98.62319			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond			6.45000		98.52017		6.45000	98.50302			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond			6.45000		98.40025		6.45000	98.38315			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond			6.45000		98.28063		6.45000	98.26356			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000		100.26771			100.20126			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000		101.14600			101.08961			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond			0.00000		100.87481			100.81771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.97795			100.91907			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.07075			100.01773			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00012			99.93811			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	99.86429			99.80583			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.88440			100.82211			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.89010			100.82740			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.90149			100.83797			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.85022			100.79039			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.74188			100.67906			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.54650			100.48392			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.40874			101.34641			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.14256			100.08173			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	99.96474			99.91175			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	99.96512			99.91270			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.12306			101.05912			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.86193			100.80665			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.63039			100.56987			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.49028			100.43423			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.30982			101.25205			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.17825			101.11574			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.20814			101.14398			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.20813			101.14398			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.65000	105.69254		8.65000	105.61960			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.04352		100.00000	13.88570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		11.07401		100.00000	10.92856			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.74264			100.68470			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.87000		105.47971		8.87500	105.37995			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.55687			100.49307			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.20246			100.14160			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.38005			101.32244			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		102.13582			102.08373			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.60516			100.54709			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.81248			101.75289			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.18500		100.82583		7.18000	100.77163			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.39848			100.33212			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	100.00000		2.26022		100.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		83.27332		100.00000	82.71568			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.54424			100.47937			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		87.44741		100.00000	86.83303			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.59202			100.52744			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.00730		100.00000	32.76800			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.27401			101.20820			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		98.91599		100.00000	98.11828			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.00471		100.00000	85.41021			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		90.59791		100.00000	89.97166			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		84.91783		100.00000	84.33885			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		95.48551		100.00000	94.75288			0.00	0	0.00

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	101.52338			101.45955			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.57876			101.51252			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.72047			101.65274			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	54.40066		100.00000	54.00626			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.99573			101.92337			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.54028			100.46344			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.20000	142.65467		8.20500	142.50899			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.41955			101.36388			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.31053			101.25163			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.49476			99.43584			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.72457			101.66668			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.29097			101.23035			0.00	520,000,000	130,000,000.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.26847			101.20303			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.50490			100.44198			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.36500	100.46727		8.36500	100.40018			0.00	0	3,488,800,000.00
LGL03	On 03/04/2018	Spot Bond		8.41500	98.84910		8.41500	98.78196			0.00	0	100,000,000.00
LGL04	On 14/08/2020	Spot Bond		8.95000	103.46226		8.95500	103.36625			0.00	0	672,500,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.14342			102.05256			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.70500	105.75543		9.70000	105.67828			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.33401			102.23481			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.99061			101.92694			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	102.11720			102.04941			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	102.26872			102.19600			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ057	On 27/11/2014	Spot Bond		0.00000	99.94881			99.89762			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.75601			99.70373			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	99.20483			99.15298			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.80361			100.75052			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	98.73832			98.68647			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.18862			100.13197			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	99.54024			99.52321			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		95.54974		100.00000	94.80519			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.50909			101.45397			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.52019			101.46465			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		95.30026		100.00000	94.55959			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.51566			101.43237			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.88860			100.83229			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.47106			101.41604			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.01152			101.95272			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.33408			101.27801			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.70000			101.64448			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.24228			100.18481			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.72813			100.67438			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.84653			100.78929			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.36397			100.30533			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.32588			100.26846			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.33326			100.27454			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		83.26583	100.00000	82.70949				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		38.24208	100.00000	37.96179				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		92.85714	100.00000	92.15190				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.58573	100.00000	18.34161				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.17974	100.00000	22.66170				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.33047	100.00000	22.80905				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.52572	100.00000	20.06699				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.31000		103.57599	8.31000	103.50651				0.00	0	552,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.33000		103.04166	8.33000	102.97237				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.58054		101.51422				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.47554		101.41379				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.82710		100.76887				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.98974		100.92808				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.83024		102.76501				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.96211		102.89389				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.50000		103.02674	7.50000	102.96424				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.30000		107.15029	8.30000	107.07928				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.12500		108.40071	9.13000	108.29536				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.18000		104.25431	6.17500	104.20191				0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.24317		101.18576				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.28609		101.22661				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.12000		106.19317	9.12500	106.09442				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.35500		102.50657	7.35000	102.44915				0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		99.92071		99.86102				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond		8.42500	100.66030		8.42500	100.59223			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	101.42583			101.36415			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.00000	106.90951		9.00500	106.80708			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.13172		100.00000	16.01349			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.19693			100.14394			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.12500	100.66840		8.12500	100.60271			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.30500	104.64618		7.30000	104.58813		1,826,250,000,000.00	250,000,000	1,095,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.11500	108.36541		8.11500	108.29516			0.00	0	731,500,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.23074		100.89771	6.18520			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.31385		100.61875	6.26782			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.20227			100.14140			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.21864			100.15291			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.23748			100.16610			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.60479		100.00000	0.60040			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.60479		100.00000	0.60040			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.60500	98.14825		8.61500	98.02352			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	101.22926		7.59000	101.16781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	8.64000	101.19677		8.64500	105.55656			0.00	0	75,300,000.00
NBK12A	On 19/03/2021	Spot Bond	8.45000	106.16918		8.45500	106.07158			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.09022			100.03742			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.94000	106.67430		8.95000	106.53260			40,230,000,000.00	4,500,000	4,500,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.18793			101.13524			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.81000	106.09923		8.81500	106.04911			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.12850			101.86582			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.25856			103.07219			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.76697			100.71160			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.06997			101.74451			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.20047			101.14245			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	101.15024			101.09350			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.21729			101.15626			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.23350			100.17502			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.90500	104.83169		6.90000	104.77673			1,795,300,000,000.00	260,000,000	835,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.66152			102.60436			0.00	140,000,000	70,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.13000	115.08757		8.13000	115.01158			0.00	0	1,866,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.37500	37.53739		10.38000	37.49007			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.10500	101.94279		7.10000	101.88696			0.00	0	954,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.95301			100.89291			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.79378			100.72646			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.51000	103.88240		7.51000	103.81895			0.00	0	2,070,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.26609			101.20660			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.27977			100.22715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	101.84693			101.79178			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.07259			101.00642			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.89411			100.82782			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	99.85678			99.79511			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	93.14433			93.08890			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	99.84461			101.66632			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.59698			100.53365			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.55700			100.49320			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	89.49063			89.43330			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.17340			101.11699			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.15358			100.08806			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.34186			101.27969			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.27320			101.21435			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.76346			101.70059			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.23112			101.17429			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.21580			101.15773			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.21495			101.15691			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.47928			100.41987			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.39836			101.33138			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.54500	108.55657		9.55000	108.49678			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.38982			101.32327			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.58000	107.45373		9.58500	107.39334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.39836			101.33138			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.25848			101.19833			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.29851			101.23831			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.41198			101.34435			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.42903			101.36055			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.89500		103.99796		7.89000	103.93522			315,800,000,000.00	40,000,000	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.68029			100.60800			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		101.67504			103.78839			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.51000		107.21211		9.51000	107.18475			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		103.00843			102.93874			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.97690			100.90447			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.88716			100.83383			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.51500		111.21943		11.51500	111.11629			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		107.91140			107.83299			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.12138			102.44410			0.00	3,400,000,000	1,700,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.17000		170.64581		2.17000	170.55408			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		138.32431		2.60000	138.24529			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.17000		108.37202		8.17500	108.27821			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		101.40587			101.35181			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.80000		107.11915		8.80500	107.02062			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00007			99.94411			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.12449			100.07331			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00005			99.94732			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00011			99.94536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00010			99.94656			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.00000		108.90019		9.00500	108.79265			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00016			99.94541			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00012			99.94416			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00012			99.94496			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.20000		107.04844		9.20500	106.94679			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00022			99.94264			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00013			99.94337			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00014			99.94297			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00018			99.92812			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00017			99.93300			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00015			99.94178			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.99000		114.19694		7.99000	114.12364			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.85000		119.88838		8.85500	119.77082			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		172.67733		2.06500	172.58598			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.64000		119.64341		9.64500	119.50766			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.18569			101.12976			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.01565			100.95937			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.37671			101.31429			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.73800			99.68107			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		99.94168			99.88332			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		99.90930			102.05775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	99.87859			102.58170			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.59919		100.00000	19.20369			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	59.19954		100.00000	58.77034			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.19500	102.19032		7.19000	102.13530			0.00	0	7,760,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	22.22853		100.00000	22.06737			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	91.45830		100.00000	90.79556			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.24146			100.18340			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.60185			100.54473			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	99.84917			101.53639			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.49515			101.43927			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.80564			100.74367			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.32538			101.26671			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.33644			101.27485			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.69977			100.63768			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.10000	107.46561		9.10500	107.41309			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.55082			100.49235			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.56593			100.50583			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.57273			100.51190			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.58784			100.52538			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.65274			100.58327			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.66782			100.59672			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.54045			100.47339			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.62000	43.68596		7.62500	43.63589			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.20500	108.24050	6.20000	108.18981					576,162,379,747,000.00	92,854,533,400	00,702,200,400.00
R158P	On 15/09/2015	Spot Bond	6.30000	95.11973	6.30000	95.07085					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.40000	114.51942	6.40000	114.45965					958,861,623,040,000.00	49,822,128,600	96,036,569,400.00
R159P	On 15/09/2016	Spot Bond	6.23000	89.50859	6.23000	89.46309					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.80000	125.33628	7.80500	125.21362					9,785,235,663,840,000.00	54,517,392,800	16,635,192,300.00
R187P	On 21/12/2026	Spot Bond	7.54000	40.91713	7.54500	40.86851					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.46000	38.38306	7.46500	38.33585					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000	290.86509	1.66000	290.72080					22,009,528,652,000.00	13,258,752,200	25,960,228,500.00
R201	On 21/12/2014	Spot Bond	5.60500	103.94403	5.60000	103.89679					2,788,487,500,000.00	497,500,000	897,500,000.00
R202	On 07/12/2033	Spot Bond	1.75000	236.00070	1.75000	235.88188					110,732,552,350,000.00	63,275,744,200	66,310,582,900.00
R2023	On 28/02/2023	Spot Bond	7.54000	103.07635	7.55000	102.95194					2,154,400,811,524,000.00	85,729,550,600	93,266,650,600.00
R203	On 15/09/2017	Spot Bond	6.56500	105.83531	6.56500	105.77866					2,272,232,974,180,000.00	46,113,172,000	63,402,908,800.00
R2030	On 31/01/2030	Spot Bond	8.21500	100.65653	8.21500	100.59049					1,472,104,369,552,500.00	79,197,123,500	40,614,369,400.00
R2032	On 31/03/2032	Spot Bond	8.36500	100.18575	8.37000	100.07310					1,778,500,549,427,000.00	12,612,139,800	89,132,939,800.00
R2037	On 31/01/2037	Spot Bond	8.49000	102.75789	8.49000	102.68827					746,142,397,725,000.00	87,884,852,500	91,772,178,200.00
R204	On 21/12/2018	Spot Bond	6.88000	107.32219	6.88000	107.26270					4,327,535,830,880,000.00	29,002,301,000	97,100,701,500.00
R2044	On 31/01/2044	Spot Bond	8.58500	104.49333	8.58500	104.42175					750,500,700,000,000.00	87,420,000,000	72,900,000,000.00
R2048	On 28/02/2048	Spot Bond	8.57500	103.94754	8.57500	103.87523					768,883,042,217,500.00	89,665,660,900	29,973,560,900.00
R207	On 15/01/2020	Spot Bond	7.12000	103.13927	7.12500	103.05914					1,320,416,277,016,000.00	85,451,724,300	74,384,242,400.00
R208	On 31/03/2021	Spot Bond	7.30000	98.25202	7.30500	98.16932					950,186,282,850,000.00	30,162,504,500	99,839,402,800.00
R209	On 31/03/2036	Spot Bond	8.41000	79.67154	8.41000	79.61746					2,995,913,046,731,000.00	56,232,229,100	15,247,336,400.00
R210	On 31/03/2028	Spot Bond	1.68000	175.26797	1.68000	175.18060					64,177,122,240,000.00	38,200,668,000	30,516,967,900.00
R211	On 31/01/2017	Spot Bond	0.95000	132.49148	0.92000	132.51785					7,505,453,150,000.00	7,900,477,000	75,645,107,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.63000		137.66236		1.61000	137.77347			73,973,755,034,000.00	45,382,671,800	85,367,860,900.00
R213	On 28/02/2031	Spot Bond	8.26500		90.42026		8.27000	90.31887			2,677,677,323,664,000.00	23,977,897,600	49,517,258,000.00
R214	On 28/02/2041	Spot Bond	8.51000		80.53636		8.51000	80.48075			2,430,742,724,026,000.00	85,633,692,600	66,677,079,000.00
R227C	On 15/03/2015	Spot Bond	6.46000		98.07330		6.46000	98.02226			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.30000		95.11973		6.30000	95.07085			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.22000		92.30848		6.22000	92.26163			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.23000		89.50859		6.23000	89.46309			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.61000		99.58673		5.60500	99.54143			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.37000		96.46604		6.37000	96.41647			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.24000		93.61503		6.24000	93.56789			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.22000		90.81032		6.22000	90.76474			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.28000		87.96511		6.28000	87.92054			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.54000		84.73588		6.54000	84.69120			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.59000		81.93075		6.59000	81.88722			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.88500		78.51240		6.88500	78.46885			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.86500		75.95936		6.86500	75.91735			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.84500		73.50356		6.84500	73.46303			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.83500		71.10603		6.83500	71.06687			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.08000		67.85489		7.08500	67.79793			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.06000		65.61189		7.06500	65.55533			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.22000		62.73442		7.22500	62.67804			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.19000		60.67276		7.19500	60.61692			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.16000		58.69587		7.16500	58.64057			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.13000		56.79987		7.13500	56.74511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	7.09000	55.02659		7.09500	54.97239			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.05000	53.32930		7.05500	53.27565			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.74000	48.33420		7.74500	48.28185			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.70000	46.71425		7.70500	46.66267			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.66000	45.16602		7.66500	45.11520			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.62000	43.68596		7.62500	43.63589			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.58000	42.27072		7.58500	42.22138			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.54000	40.91713		7.54500	40.86851			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.50000	39.62219		7.50500	39.57428			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.46000	38.38306		7.46500	38.33585			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.07474			100.99477			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.97763			99.90986			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.11759			101.03849			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.95835			100.88322			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.74176		100.00000	20.59138			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.26071		100.00000	9.19357			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.29326		100.00000	25.10788			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	52.34820		100.00000	51.66062			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.38577			101.33050			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.57933			101.51725			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.93084			101.87417			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.12796			101.07342			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	101.70359			101.65144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond		0.00000	100.39646			100.34282			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.91391			100.85103			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.40556			100.34164			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.60054			101.53954			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.71096			100.64892			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	99.92273			101.76711			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.67377			101.61082			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.97740			100.92017			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.73666			100.67422			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	99.97262			99.89041			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	84.35931			84.20975			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	81.60664			81.48329			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	85.30258			85.12555			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	83.88578			83.70178			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.71650			101.62593			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.48341			82.38372			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	92.58320			92.42937			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.87050		12.35000	105.76712			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.47869		100.00000	13.38098				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.77994			100.71177			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.66643			101.59637			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	99.97932			99.91719			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.37601			101.30907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.33381	100.00000	4.30205				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.56089	100.00000	23.39007				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		34.73208	100.00000	34.48027				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.57193	100.00000	12.52577				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.03907	100.00000	28.82853				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.29735		100.16970				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.64033		77.55142				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.60000		107.55720	8.60500	107.45731				0.00	0	782,700,000.00
RW23	On 10/12/2023	Spot Bond	8.79000		108.75969	8.80000	108.61972				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.49500		110.41723	9.50000	110.29336				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.64764		96.64426				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.60000		105.87178	7.60000	105.80742				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.99989		99.93627				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.61500		102.54625	8.61500	102.47537				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.69948		101.63633				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.88191		102.81696				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.56915		100.50127				0.00	2,171,250,000	3,026,250,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.71805		100.64897				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.70576		100.63790				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.85500		101.36913	6.85000	101.28834				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.38000		101.08025	8.38000	101.01189				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.66500		107.06184	7.66000	106.99917				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.82629	7.96000	106.75721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.45500	107.23005		7.45000	107.16908			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.96500	102.28058		7.96500	102.21440			0.00	0	43,600,000.00
SBN34	On 15/09/2015	Spot Bond		7.60000	107.11386		7.59500	107.05171			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.76000	106.98589		7.76000	106.91841			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.44682			101.38631			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.12868			101.06440			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.61500	104.74280		7.61500	104.67795			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.17047			101.11360			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.32867			101.26713			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	105.26951			105.20231			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.77000	111.20577		8.77500	111.10186			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.70000	102.63566		9.70500	102.52039			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.15947			100.09137			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.29198			100.24232			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.22521			100.16858			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.35777			102.29974			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.46000	101.50839		8.46000	101.43985			0.00	0	1,428,300,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	15.98679		100.00000	15.88145			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.08000	109.08750		9.09000	108.94424			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.77982			100.72328			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.59000	104.27959		8.60000	104.17057			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.71000	89.65237		9.71500	89.55137			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	101.44868			101.39104			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.45000	106.83346		9.45500	106.71570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		101.31882			101.26064			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.35479			101.29496			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.60000		104.94798		9.60500	104.83444			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.00000		98.14619		9.00500	98.04943			0.00	0	94,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.40000		110.35688		7.40000	110.29153			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		279.85769		2.19000	279.70683			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.59500		130.69934		1.56500	130.71823			319,000,000,000.00	200,000,000	700,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.90019			105.90019			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		100.87391			100.81490			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.93515		100.00000	15.81835			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		128.99168		2.19000	129.00355			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.91799		6.50000	100.86480			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.85143			102.78708			0.00	0	1,600,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.21463			101.15132			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.74453			102.67958			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.59500		103.87782		8.59500	103.80619			0.00	0	262,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.47781			102.41195			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.21240			101.15108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	101.33014			101.26649			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	101.21738			101.16121			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	21.22740		100.00000	21.07350			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.55822			101.49601			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	77.33041		100.00000	76.70000			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.45167			101.38882			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	24.05841		100.00000	23.88207			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	32.76537		100.00000	32.45610			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	24.10250		100.00000	23.87745			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.90500	105.02088		8.90500	104.99560			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.78568			100.71749			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	101.20344			101.12867			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.65000	105.78400		7.65000	105.71927			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.48000	103.05581		8.48000	102.98605			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.96500	102.28058		7.96500	102.21440			0.00	0	3,490,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.05669			99.99990			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.26994			100.21665			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.54714			100.49094			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.05926			100.00000			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.06085			100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.25489			100.18933			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.66500	106.80134		7.66500	106.73551			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.82087			100.76123			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	101.09069			101.03258			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.81566			100.75370			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.85000	97.51822		8.85500	97.42797			0.00	0	141,500,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	99.85394			99.79106			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.35086			101.28379			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.61594			100.55057			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.90800	90.70946		8.91300	90.62200			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.40000	93.01240		8.40500	92.92631			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.85000	103.84879		6.84500	103.79107			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.38000	97.94264		8.38500	97.85713			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.48503			101.41958			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.74500	102.82905		7.74500	102.76432			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.43500	110.81956		2.43500	110.75774			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.83000	103.98345		7.83000	103.91800			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	99.94514			99.86296			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.40000	112.30216		9.40500	112.18004			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	99.85187			101.59190			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.61500	80.33017		9.62000	80.23344			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.73296			100.66896			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.77879			101.33597			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.78248			100.72153			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.34893			101.28309			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.87439			100.80627			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.72856			98.67407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94845			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	102.98361			102.83190			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	99.87947			99.82782			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	99.73980			99.68776			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	99.72747			99.67637			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94829			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	99.93115			99.87951			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	85.08159		100.00000	84.49074			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	99.87939			99.82771			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.25058			100.12529			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	99.74235			99.69082			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	99.73313			99.67975			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	98.60375			98.55204			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	98.79739			98.64053			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	99.72419			99.67247			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000	99.69391			99.64289			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	98.53118			98.47934			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.66500	106.60666		6.66000	106.55334			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.41000	105.48564		8.41500	105.37793			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	36.93561		100.00000	44.35514			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.67077			100.61409			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.40137			100.34443			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.85094			101.60058			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.07004			100.01751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond		0.00000	101.20028			101.14494			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	101.26039			101.20216			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	99.82905			99.77777			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		100.00000	67.21915		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.51660			100.45975			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.65000	104.41795		7.65000	104.35406			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.70142			100.64056			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.72016			100.65767			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.72897		7.83000	102.66466			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.69111			100.63115			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.71454			100.65254			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.76487			102.69724			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.69111			100.63115			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.71454			100.65254			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.49667		7.16000	102.43790			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.76043			100.69443			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.75668			100.69101			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.84639			100.77292			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.83425			100.76184			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.19891			101.09467			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.15738			101.05677			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.69017			100.63029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.72016			100.65767			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.94499		8.73000	102.92109			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.68735			100.62772			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.71454			100.65254			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.35000		102.30218		8.35000	102.27944			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.69831			100.63926			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.73151			100.66960			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.76230			100.69615			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.75200			100.68675			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.76565			100.70080			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.84452			100.77122			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.84078			100.76781			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		94.70081			94.63760			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.13428			101.03569			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.13797			101.03907			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.14286			101.04543			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.05965			100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.06164			100.00000			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.72000		103.41992		8.72500	103.37056			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.06677			100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.07307			100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.09841			100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.73247			100.67047			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.31688		101.06155	6.27064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.83017			100.77409			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.55833			100.48027			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.80904			100.73882			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		101.20261			101.09804			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.02854			100.97035			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.71824			100.65747			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.72772			100.66613			0.00	1,000,000,000	250,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.71824			100.65747			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.72772			100.66613			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.73247			100.67047			0.00	440,000,000	110,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.71254			100.65226			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.72772			100.66613			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.77988			100.71379			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.77988			100.71379			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.77988			100.71379			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.85567			100.78304			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.87460			100.80035			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.85094			100.77872			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.22864			101.12378			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.25217			101.14528			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.24276			101.13668			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.33500		102.72947		7.33000	102.67162			0.00	0	1,563,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.07000	92.05764		9.07500	91.97341			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.46500	104.93185		7.46500	104.86815			0.00	0	26,124,793,400.00
TN20	On 17/09/2020	Spot Bond	8.98000	108.71322		8.98500	108.61086			1,856,459,646,000.00	206,732,700	21,691,028,100.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.13936		100.00000	1.12872			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.27000	109.69627		9.28000	109.55035			0.00	0	5,720,000,000.00
TN25	On 19/08/2025	Spot Bond	9.50500	102.44339		9.51000	102.33266			22,812,000,000,000.00	2,400,000,000	17,900,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57000	95.32155		9.57500	95.21230			2,871,000,000,000.00	300,000,000	6,964,100,000.00
TN30	On 09/10/2030	Spot Bond	9.91500	105.93336		9.91500	105.84891			0.00	0	2,500,000,000.00
TN40	On 01/10/2040	Spot Bond	10.44000	104.08877		10.44000	104.00151			0.00	0	16,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.93347			101.87779			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.03454			100.97913			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.14443			100.08279			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.14809			100.08492			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.14840			100.08506			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.16612			100.09519			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.20300			100.11638			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.14828			100.08502			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.07732			101.02286			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.98456			100.92526			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.00453			100.94399			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	95.87561			95.82361			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	95.61506			95.55993			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83417		10.00000	99.75134			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.83829		9.75000	99.75753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		9.84119		100.00000	9.76273			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.41241			101.35152			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.49796			101.43330			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.54548			101.47871			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.55498			101.48779			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.82076			101.74182			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.40778			102.30266			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.14932		100.00000	11.98974			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		99.95259			99.90518			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		99.02540			98.97585			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		98.60084			98.54334			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		97.39788			97.35352			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		98.11708			98.06115			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		97.89253			97.83756			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		97.64891			97.59423			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		97.40810			97.35372			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		96.68357			96.62979			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		96.41498			96.36094			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		99.22286			99.17105			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		95.77349			95.71763			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		95.59326			95.53841			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		95.29347			95.23810			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		94.97548			94.91944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000	94.69715			94.64093			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	95.63778			95.52197			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	99.35208			99.30224			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	94.54453			94.43008			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	93.63412			93.57778			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.65178		100.00000	12.56005			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	89.49782		100.00000	88.86458			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	101.78175			101.72883			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	101.70747			101.65466			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	101.67070			101.61794			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	70.71068		100.00000	69.13036			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.71610			100.66370			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	102.34475			102.28756			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	102.09172			102.04028			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	102.01667			101.96540			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	101.90339			101.85240			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.74178			100.68322			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	101.86590			101.80698			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	102.03050			101.97931			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	101.68371			101.63054			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	102.03702			101.98567			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.70000	111.93669		8.70500	111.83249			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC04	On 27/03/2015	Spot Bond	0.00000		101.05471			101.00007			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		101.07521			101.02053			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.28724			100.22652			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.29618			100.23352			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.29663			100.23389			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.15369			101.09368			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.18422			101.12255			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.79000		107.89721	6.79000	107.83850				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000		242.49739	1.41000	242.62683				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.52500		101.12780	6.52000	101.07742				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.06500		104.28556	7.06500	104.22656			1,413,000,000,000.00	200,000,000	4,900,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.43500		105.80978	7.43500	105.74684				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.74500		105.44806	7.75000	105.35990				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.84000		105.73211	7.84500	105.63980				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.15500		96.42486	6.15000	96.38007				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.08500		94.74186	6.08000	94.69924				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.62000		99.90770	5.61500	99.86174				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.15500		96.40898	6.15000	96.36421				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.82500		72.22672	6.82500	72.18656				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		53.43624	100.00000	53.13267				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		28.28447	100.00000	28.12379				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>41,783,166,748,106,000.00</b>	<b>'5,050,603,600</b>	<b>0147150670800.00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
------------------	--------	------------	-----------	-----------	-----------	--------------	----------------	-------------------	------------	---------------	------------------	---------------

<b>Grand Total:</b>										41,783,167,366,511,500.00	5,050,657,047	0147154651801.00
---------------------	--	--	--	--	--	--	--	--	--	---------------------------	---------------	------------------