



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/10/2014	Any day expiry		10.95550	10.95550		10.98450	10.98450		9.65	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	305.92760	0.30593	279.11900	0.27912	305.928	15.36	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	0.50370	0.00050	1.44020	0.00144	0.504	17.57	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	425.00370	0.42500	396.94020	0.39694	425.004	17.57	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		10.95550	10.95550		10.98270	10.98270		10.06	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	10.75770	0.01076	13.19620	0.01320	10.758	11.48	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	17.32950	0.01733	27.58260	0.02758	17.330	11.70	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	203.71310	0.20371	183.04110	0.18304	203.713	12.58	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	0.11950	0.00012	0.33480	0.00033	0.119	18.88	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.01780	0.00002	0.01650	0.00002	0.018	45.50	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		10.95730	10.95730		10.98450	10.98450		10.13	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	404.76720	0.40477	379.19460	0.37919	404.767	14.51	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	0.71580	0.00072	1.30130	0.00130	0.716	16.01	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	543.41580	0.54342	516.80130	0.51680	543.416	16.01	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry		10.96610	10.96610		10.99340	10.99340		10.01	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.15450	0.00015	0.16060	0.00016	0.154	15.20	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	70.85120	0.07085	91.37730	0.09138	70.851	10.21	0.00	0	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.37710	0.00038	0.58850	0.00059	0.377	17.65	0.00	0	3,882.00

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 05/11/2014	Any day expiry		10.96790	10.96790	10.99520	10.99520		10.11	0.00	0	424.00
\$ / R	10.75	Call	Any day expiry	237.46370	0.23746	264.96050	0.26496	237.464	11.36	0.00	0	10,000.00	
\$ / R	11.20	Call	Any day expiry	20.13940	0.02014	28.27610	0.02828	20.139	11.71	0.00	0	10,000.00	
\$ / R		On 10/11/2014	Any day expiry		10.97670	10.97670	11.00410	11.00410		10.04	0.00	0	1,338.00
\$ / R		On 12/11/2014	Any day expiry		10.98030	10.98030	11.00760	11.00760		10.33	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.00320	11.00320	11.03080	11.03080		10.27	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	53.02530	0.05303	49.51720	0.04952	53.025	10.11	0.00	0	500.00	
\$ / R	13.61	Call	Any day expiry	0.37090	0.00037	0.43890	0.00044	0.371	24.17	0.00	0	500.00	
\$ / R		On 26/11/2014	Any day expiry		11.00500	11.00500	11.03260	11.03260		10.31	0.00	0	0.00
\$ / R	11.15	Put	Any day expiry	231.68690	0.23169	217.37920	0.21738	231.687	11.14	0.00	0	500.00	
\$ / R	11.85	Call	Any day expiry	10.21980	0.01022	12.80650	0.01281	10.220	14.81	0.00	0	500.00	
\$ / R		On 28/11/2014	Any day expiry		11.00850	11.00850	11.03620	11.03620		10.36	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		11.03030	11.03030	11.05800	11.05800		10.70	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		11.03220	11.03220	11.05980	11.05980		10.71	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.03400	11.03400	11.06160	11.06160		10.73	114,775,668.00	10,402	951,139.00
\$ / R	9.09	Put	Foreign Exchange Future	0.12070	0.00012	0.14890	0.00015	0.121	16.62	0.00	0	1,402.00	
\$ / R	9.44	Put	Foreign Exchange Future	0.42620	0.00043	0.48520	0.00049	0.426	15.19	0.00	0	11,976.00	
\$ / R	9.78	Put	Foreign Exchange Future	1.48180	0.00148	1.56990	0.00157	1.482	13.79	0.00	0	41,000.00	
\$ / R	9.88	Put	Foreign Exchange Future	2.14620	0.00215	2.22940	0.00223	2.146	13.38	0.00	0	79,241.00	
\$ / R	10.00	Put	Foreign Exchange Future	3.20250	0.00320	3.27010	0.00327	3.203	12.80	0.00	0	38,500.00	
\$ / R	10.10	Call	Foreign Exchange Future	938.26660	0.93827	965.92120	0.96592	938.267	12.21	0.00	0	2,995.00	
\$ / R	10.10	Put	Foreign Exchange Future	4.26660	0.00427	4.32120	0.00432	4.267	12.21	0.00	0	6,581.00	
\$ / R	10.30	Call	Foreign Exchange Future	741.83520	0.74184	769.39260	0.76939	741.835	11.04	0.00	0	2,326.00	
\$ / R	10.34	Put	Foreign Exchange Future	8.89960	0.00890	8.81660	0.00882	8.900	10.80	0.00	0	2,490.00	
\$ / R	10.35	Put	Foreign Exchange Future	9.19050	0.00919	9.09590	0.00910	9.190	10.74	0.00	0	5,000.00	
\$ / R	10.36	Put	Foreign Exchange Future	9.49210	0.00949	9.38480	0.00938	9.492	10.68	0.00	0	2,490.00	
\$ / R	10.38	Put	Foreign Exchange Future	10.12920	0.01013	9.99440	0.00999	10.129	10.57	0.00	0	500.00	
\$ / R	10.40	Put	Foreign Exchange Future	10.81460	0.01081	10.64940	0.01065	10.815	10.45	0.00	0	7,300.00	
\$ / R	10.44	Put	Foreign Exchange Future	12.34690	0.01235	12.10780	0.01211	12.347	10.21	0.00	0	2,491.00	
\$ / R	10.45	Put	Foreign Exchange Future	12.76690	0.01277	12.50620	0.01251	12.767	10.15	0.00	0	5,000.00	
\$ / R	10.49	Put	Foreign Exchange Future	14.61370	0.01461	14.25440	0.01425	14.614	9.92	0.00	0	3,000.00	
\$ / R	10.50	Put	Foreign Exchange Future	15.13420	0.01513	14.74580	0.01475	15.134	9.86	0.00	0	34,450.00	
\$ / R	10.52	Put	Foreign Exchange Future	17.18430	0.01718	16.67780	0.01668	17.184	9.89	0.00	0	9,425.00	
\$ / R	10.55	Put	Foreign Exchange Future	20.65860	0.02066	19.94330	0.01994	20.659	9.94	0.00	0	3,283.00	
\$ / R	10.60	Put	Foreign Exchange Future	27.62420	0.02762	26.46950	0.02647	27.624	10.02	0.00	0	10,558.00	
\$ / R	10.63	Put	Foreign Exchange Future	32.57910	0.03258	31.10080	0.03110	32.579	10.07	0.00	0	2,359.00	
\$ / R	10.70	Put	Foreign Exchange Future	46.66760	0.04667	44.25270	0.04425	46.668	10.18	0.00	0	22,902.00	
\$ / R	10.73	Call	Foreign Exchange Future	357.87940	0.35788	382.58160	0.38258	357.879	10.23	0.00	0	6,524.00	
\$ / R	10.74	Call	Foreign Exchange Future	350.44820	0.35045	374.98030	0.37498	350.448	10.24	0.00	0	3,499.00	
\$ / R	10.78	Call	Foreign Exchange Future	321.58450	0.32158	345.37780	0.34538	321.585	10.31	0.00	0	3,000.00	
\$ / R	10.80	Call	Foreign Exchange Future	307.67990	0.30768	331.07370	0.33107	307.680	10.34	0.00	0	500.00	
\$ / R	10.81	Put	Foreign Exchange Future	76.86190	0.07686	72.44860	0.07245	76.862	10.35	0.00	0	6,000.00	
\$ / R	10.82	Put	Foreign Exchange Future	80.13620	0.08014	75.51110	0.07551	80.136	10.37	0.00	0	41,000.00	
\$ / R	10.86	Call	Foreign Exchange Future	268.15290	0.26815	290.23460	0.29023	268.153	10.43	0.00	0	1,000.00	
\$ / R	10.90	Call	Foreign Exchange Future	243.66840	0.24367	264.79000	0.26479	243.668	10.50	0.00	0	13,000.00	
\$ / R	10.93	Put	Foreign Exchange Future	122.30130	0.12230	115.06320	0.11506	122.301	10.54	0.00	0	79,241.00	
\$ / R	10.94	Put	Foreign Exchange Future	126.70320	0.12670	119.20590	0.11921	126.703	10.56	0.00	0	3,000.00	
\$ / R	10.95	Put	Foreign Exchange Future	131.19870	0.13120	123.43940	0.12344	131.199	10.58	0.00	0	27,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	189.10460	0.18910	207.59740	0.20760	189.105	10.65	0.00	0	37,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	155.10460	0.15510	145.99740	0.14600	155.105	10.65	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	161.42440	0.16142	178.26330	0.17826	161.424	10.78	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	150.16350	0.15016	166.21920	0.16622	150.164	10.93	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	212.58170	0.21258	200.78050	0.20078	212.582	10.98	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	136.33350	0.13633	151.36830	0.15137	136.334	11.13	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	129.89980	0.12990	144.43350	0.14443	129.900	11.23	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	115.11780	0.11512	128.43910	0.12844	115.118	11.48	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	281.11780	0.28112	266.83910	0.26684	281.118	11.48	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	102.05310	0.10205	114.22480	0.11422	102.053	11.72	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	82.29750	0.08230	92.57940	0.09258	82.298	12.17	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	71.42820	0.07143	80.58380	0.08058	71.428	12.47	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	62.10740	0.06211	70.24200	0.07024	62.107	12.76	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	522.64440	0.52264	502.55630	0.50256	522.644	12.96	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	44.21710	0.04422	50.25580	0.05026	44.217	13.51	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	42.31950	0.04232	48.15340	0.04815	42.319	13.61	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	41.40670	0.04141	47.14050	0.04714	41.407	13.66	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	32.74290	0.03274	37.49570	0.03750	32.743	14.21	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	30.76480	0.03076	35.28440	0.03528	30.765	14.36	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	26.14970	0.02615	30.11040	0.03011	26.150	14.76	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	24.15850	0.02416	27.87020	0.02787	24.158	14.96	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	22.34890	0.02235	25.83030	0.02583	22.349	15.16	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	21.92310	0.02192	25.34950	0.02535	21.923	15.21	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	19.93760	0.01994	23.10470	0.02310	19.938	15.46	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	985.93760	0.98594	961.50470	0.96150	985.938	15.46	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	19.56790	0.01957	22.68600	0.02269	19.568	15.51	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	16.59670	0.01660	19.31500	0.01932	16.597	15.97	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	10.18830	0.01019	11.98780	0.01199	10.188	16.42	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	9.89920	0.00990	11.65470	0.01165	9.899	16.43	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	1.24140	0.00124	1.51470	0.00151	1.241	17.43	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	1.03580	0.00104	1.26670	0.00127	1.036	17.52	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.60150	0.00060	0.74010	0.00074	0.601	17.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.58560	0.00059	0.71910	0.00072	0.586	17.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.26740	0.00027	0.27300	0.00027	0.267	25.67	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.03940	11.03940	11.06710	11.06710		10.69	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	75.80270	0.07580	71.54930	0.07155	75.803	10.29	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	247.22790	0.24723	234.11610	0.23412	247.228	11.18	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	23.04100	0.02304	26.44390	0.02644	23.041	15.34	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.80930	0.00081	0.90850	0.00091	0.809	21.28	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.04670	11.04670	11.07430	11.07430		10.75	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	257.54760	0.25755	244.35010	0.24435	257.548	11.28	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	101.46550	0.10147	112.46450	0.11246	101.465	12.05	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	374.76550	0.37477	358.16450	0.35816	374.766	12.05	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.05400	11.05400	11.08160	11.08160		10.70	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.12560	11.12560	11.15350	11.15350		10.93	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	102.59250	0.10259	98.91260	0.09891	102.593	10.24	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.38320	0.00138	2.21930	0.00222	1.383	18.19	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.17890	11.17890	11.20700	11.20700		11.34	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	119.67090	0.11967	115.74710	0.11575	119.671	10.47	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	24.33710	0.02434	22.53740	0.02254	24.337	24.47	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.18080	11.18080	11.20890	11.20890		11.34	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.18270	11.18270	11.21080	11.21080		11.36	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.21500	11.21500	11.24340	11.24340		11.40	5,214,975.00	465	121,508.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.78400	0.01978	19.97320	0.01997	19.784	10.92	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	36.44790	0.03645	35.15970	0.03516	36.448	10.65	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	59.47870	0.05948	58.19020	0.05819	59.479	10.42	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	112.20420	0.11220	107.09750	0.10710	112.204	10.46	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	125.28930	0.12529	119.83960	0.11984	125.289	10.54	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	165.97480	0.16597	159.54680	0.15955	165.975	10.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	258.35550	0.25836	272.69290	0.27269	258.355	12.15	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	206.54400	0.20654	218.52810	0.21853	206.544	12.90	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	158.82080	0.15882	168.39160	0.16839	158.821	13.84	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	136.99440	0.13699	145.30240	0.14530	136.994	14.40	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	79.55750	0.07956	84.83080	0.08483	79.558	16.57	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	56.84420	0.05684	60.35960	0.06036	56.844	18.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	39.29490	0.03929	38.17730	0.03818	39.295	23.11	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.23590	11.23590	11.26440	11.26440		11.61	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	132.34800	0.13235	128.30580	0.12831	132.348	10.56	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	37.37560	0.03738	37.27690	0.03728	37.376	25.09	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.24550	11.24550	11.27400	11.27400		11.58	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	316.59660	0.31660	306.21160	0.30621	316.597	11.47	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	130.03720	0.13004	137.15250	0.13715	130.037	15.18	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.29680	11.29680	11.32560	11.32560		11.77	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	139.96400	0.13996	133.86850	0.13387	139.964	10.51	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	47.14750	0.04715	48.32640	0.04833	47.148	24.84	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.35440	11.35440	11.38320	11.38320		12.01	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	147.93360	0.14793	146.50490	0.14650	147.934	10.59	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	52.79560	0.05280	54.02310	0.05402	52.796	24.63	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.38610	11.38610	11.41490	11.41490		12.20	0.00	0	19,468.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	137.32950	0.13733	134.46550	0.13447	137.330	10.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	142.25620	0.14226	139.25430	0.13925	142.256	10.77	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	222.52630	0.22253	217.23850	0.21724	222.526	11.07	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	231.49390	0.23149	225.95740	0.22596	231.494	11.12	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	269.23470	0.26923	262.67400	0.26267	269.235	11.34	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	279.12600	0.27913	272.30470	0.27230	279.126	11.39	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	387.54740	0.38755	378.05370	0.37805	387.547	11.93	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	146.29180	0.14629	152.56780	0.15257	146.292	17.17	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	130.14200	0.13014	135.65780	0.13566	130.142	17.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	115.69460	0.11569	120.51310	0.12051	115.695	18.49	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.41390	11.41390	11.44270	11.44270		12.21	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	158.60140	0.15860	157.33010	0.15733	158.601	10.79	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	54.02150	0.05402	59.65130	0.05965	54.021	24.30	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.47950	11.47950	11.50830	11.50830		12.53	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	169.11220	0.16911	166.23880	0.16624	169.112	10.97	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	66.85130	0.06685	69.63600	0.06964	66.851	24.42	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.53950	11.53950	11.56840	11.56840		12.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	174.72760	0.17473	171.39900	0.17140	174.728	11.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	69.98100	0.06998	72.60020	0.07260	69.981	24.27	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.57680	11.57680	11.60560	11.60560		12.85	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	119.52030	0.11952	117.83790	0.11784	119.520	11.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,104.98350	1.10498	1,131.83540	1.13184	1,104.984	11.06	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	233.80300	0.23380	228.58250	0.22858	233.803	11.16	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	817.40120	0.81740	840.77140	0.84077	817.401	11.17	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	433.04370	0.43304	446.62070	0.44662	433.044	14.02	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	332.65790	0.33266	343.22000	0.34322	332.658	15.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	255.91340	0.25591	264.12760	0.26413	255.913	16.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	183.51090	0.18351	189.07100	0.18907	183.511	22.12	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.60580	11.60580	11.63460	11.63460		12.85	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	180.26780	0.18027	177.18850	0.17719	180.268	11.14	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	79.74750	0.07975	81.85800	0.08186	79.748	24.32	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.66790	11.66790	11.69680	11.69680		12.98	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	184.70840	0.18471	181.37580	0.18138	184.708	11.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	88.52100	0.08852	92.33920	0.09234	88.521	24.07	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.73050	11.73050	11.75930	11.75930		13.27	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	189.46850	0.18947	186.23340	0.18623	189.468	11.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	86.32430	0.08632	88.52980	0.08853	86.324	24.06	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.76630	11.76630	11.79500	11.79500		13.27	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,021.22730	1.02123	1,046.57280	1.04657	1,021.227	11.52	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.78860	11.78860	11.81740	11.81740		13.39	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	193.73260	0.19373	190.65340	0.19065	193.733	11.42	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.23140	0.08123	83.24200	0.08324	81.231	23.80	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.03400	11.03400	11.06160	11.06160		10.73	518,598.00	47	1,553.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.21500	11.21500	11.24340	11.24340		11.40	471,030.00	42	210.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	29,696.61240	0.29697	31,278.71780	0.31279	29,696.612	11.70	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.38610	11.38610	11.41490	11.41490		12.20	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.57680	11.57680	11.60560	11.60560		12.85	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.73230	17.73230	17.72520	17.72520		10.38	17,820,961.50	1,005	37,231.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	115.79800	0.11580	116.90790	0.11691	115.798	10.30	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	147.74890	0.14775	149.78290	0.14978	147.749	10.32	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	834.59840	0.83460	842.16510	0.84217	834.598	11.75	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	22.64730	0.02265	23.26260	0.02326	22.647	13.67	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	18.54920	0.01855	19.13650	0.01914	18.549	14.13	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.85730	17.85730	17.85030	17.85030		10.64	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	616.29450	0.61629	625.37300	0.62537	616.294	11.40	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	828.80880	0.82881	838.36490	0.83836	828.809	11.98	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	934.16230	0.93416	943.82810	0.94383	934.162	12.25	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	13.87710	0.01388	14.58590	0.01459	13.877	16.50	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	10.00940	0.01001	10.50600	0.01051	10.009	18.15	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	9.96080	0.00996	10.45460	0.01045	9.961	18.21	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.00850	18.00850	18.00210	18.00210		11.37	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	240.29960	0.24030	240.33350	0.24033	240.300	13.27	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.26550	18.26550	18.25860	18.25860		12.32	0.00	0	1,775.00

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	18.55050	18.55050		18.54210	18.54210		12.84	0.00	0	1,005.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10209	0.10209		0.10231	0.10231		9.43	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10388	0.10388		0.10411	0.10411		10.95	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	13.87530	13.87530		13.88980	13.88980		9.40	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call	11.83160	0.01183		23.61510	0.02362	11.832	10.33	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry	13.87530	13.87530		13.88740	13.88740		9.77	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	13.93980	13.93980		13.95260	13.95260		9.78	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	13.97830	13.97830		13.99100	13.99100		10.03	1,789,222.40	128	73,605.00
€ / R	On 12/12/2014	13.50	Put	39.53500	0.03954		41.69590	0.04170	39.535	9.48	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	100.68290	0.10068		102.78270	0.10278	100.683	9.74	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	210.73160	0.21073		211.13100	0.21113	210.732	10.02	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	313.09650	0.31310		311.77320	0.31177	313.097	10.53	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	18.31690	0.01832		21.38840	0.02139	18.317	13.95	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	14.30200	0.01430		16.86050	0.01686	14.302	14.44	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	12.47850	0.01248		14.78760	0.01479	12.478	14.72	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	0.90790	0.00091		1.13930	0.00114	0.908	15.53	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.21640	14.21640		14.23020	14.23020		10.79	4,264,920.00	300	28,493.00
€ / R	On 16/03/2015	13.80	Put	186.66520	0.18667		186.95370	0.18695	186.665	10.21	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	271.56410	0.27156		272.42860	0.27243	271.564	10.50	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	281.06520	0.28107		281.98340	0.28198	281.065	10.53	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	178.20960	0.17821		187.14930	0.18715	178.210	12.88	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	170.29850	0.17030		178.93570	0.17894	170.298	13.01	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	139.12540	0.13913		146.47780	0.14648	139.125	13.62	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	135.61770	0.13562		142.81390	0.14281	135.618	13.70	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	115.88950	0.11589		122.17850	0.12218	115.890	14.21	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.44320	14.44320		14.45750	14.45750		11.57	0.00	0	1,225.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.70030	14.70030		14.71480	14.71480		12.18	0.00	0	100.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	527.45600	527.45600		527.20900	527.20900			0.00	0	0.00
AL12	On 05/02/2015		Index Future	535.62700	535.62700		535.38100	535.38100			0.00	0	0.00
AL12	On 07/05/2015		Index Future	544.79600	544.79600		544.55300	544.55300			0.00	0	0.00
AL37	On 06/11/2014		Index Future	441.42300	441.42300		441.16700	441.16700			0.00	0	3.00
AL37	On 05/02/2015		Index Future	448.26100	448.26100		448.00600	448.00600			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	523.01400	523.01400		522.69900	522.69900			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	531.11600	531.11600		530.80100	530.80100			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	476.74400	476.74400		476.51500	476.51500			0.00	0	579.00
ALBI	On 05/02/2015		Index Future	484.12900	484.12900		483.90200	483.90200			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	492.41700	492.41700		492.19200	492.19200			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.67920	9.67920		9.65870	9.65870		7.81	0.00	0	12,314.00
AU\$ / R	On 12/12/2014	9.45	Put	34.72240	0.03472		39.76560	0.03977	34.722	8.20	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	9.80	Put	185.90140		0.18590		202.32390	0.20232	185.901	8.12	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	19.75340		0.01975		19.43130	0.01943	19.753	8.89	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	1.51580		0.00152		1.51250	0.00151	1.516	12.27	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.30450		0.00130		1.30280	0.00130	1.304	12.50	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.77170		9.77170		9.75150	9.75150		9.51	811,051.10	83	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.85880		9.85880		9.83840	9.83840		10.74	0.00	0	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.96040		9.96040		9.93870	9.93870		11.36	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.81600		9.81600		9.82690	9.82690		8.80	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.95270		9.95270		9.96360	9.96360		9.88	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			11.44910		11.44910		-13.98330	-13.98330			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			833.31400		833.31400		858.19050	858.19050			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			931.34460		931.34460		956.24960	956.24960			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			278.84380		278.84380		-277.83790	-277.83790			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			743.32620		743.32620		769.06500	769.06500			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.59040		11.59040		11.59690	11.59690		10.60	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.79300		11.79300		11.79940	11.79940		11.65	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79510		1.79510		1.79870	1.79870		9.84	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81180		1.81180		1.81530	1.81530		10.64	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.99233		122.99233		122.97349	122.97349			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.91284		124.91284		124.89496	124.89496			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.37770		84.70049		9.38370	84.65458			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.46502		86.01267		9.47111	85.96681			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.53375		83.69591		9.53987	83.65043			0.00	0	0.00

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 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	474.87400		474.87400		474.66300	474.66300			0.00	0	426.00
GOVI	On 05/02/2015	GOVI	482.23000		482.23000		482.02100	482.02100			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	490.48500		490.48500		490.27900	490.27900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.85996		117.85996		117.73445	117.73445			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.54346		118.54346		118.41713	118.41713			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	123.99331		123.99331		123.86235	123.86235			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	124.62802		124.62802		124.49634	124.49634			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	123.57822		123.57822		123.55998	123.55998			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.50804		125.50804		125.49055	125.49055			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	132.14940		132.14940		132.12968	132.12968			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.76489		132.76489		132.74604	132.74604			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	220.62600		220.62600		220.56700	220.56700			0.00	0	1,164.00
IGOV	On 05/02/2015	Index Future	224.07100		224.07100		224.01300	224.01300			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	227.93300		227.93300		227.87800	227.87800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	598.18600		598.18600		598.02500	598.02500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	607.61200		607.61200		607.45000	607.45000			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.24914		145.24914		145.23134	145.23134			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.08000	93.92000			6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000	93.83000			6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.20000	93.80000			6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.28000	93.72000			6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.32000	93.68000			6.33000	93.67000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.40000	93.60000			6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.54000	93.46000			6.54000	93.46000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.72000	93.28000			6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.84000	93.16000			6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.96000	93.04000			6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.08000	92.92000			7.09000	92.91000			0.00	0	0.00

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			7.20000		92.80000		7.21000	92.79000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12270		0.12270		0.12310	0.12310		11.31	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06600		0.06600		0.06570	0.06570		13.77	0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26680		1.26680		1.26480	1.26480			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26760		1.26760		1.26560	1.26560			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			7.90368		124.08529		7.90937	124.03558		7.05	98,771,890.84	796	43,160.00
R186	On 06/11/2014	Bond Future	7.70	Call	112.74000		0.11274		119.41000	0.11941	112.740	6.94	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	297.27000		0.29727		303.96000	0.30396	297.270	6.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,158.54000		1.15854		1,146.34000	1.14634	1,158.540	7.05	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,408.81000		3.40881		3,363.84000	3.36384	3,408.810	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	13.09000		0.01309		17.83000	0.01783	13.090	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	1.49000		0.00149		2.34000	0.00234	1.490	7.34	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	0.66000		0.00066		1.10000	0.00110	0.660	7.37	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.40000		0.00040		0.69000	0.00069	0.400	7.39	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			7.96050		120.71209		7.96627	120.66269		7.48	307,815,829.50	2,550	4,036.00
R186	On 05/02/2015	Bond Future	9.00	Put	88.61000		0.08861		92.95000	0.09295	88.610	7.97	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.99737		122.78042		8.00315	122.73183		7.74	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.11730		290.11730		290.07598	290.07598			0.00	0	908.00
R197	On 05/02/2015	Bond Future			288.63096		288.63096		288.59184	288.59184			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			234.01680		234.01680		233.98261	233.98261			0.00	0	50,353.00
R202	On 05/02/2015	Bond Future			234.47524		234.47524		234.44280	234.44280			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.67946		101.95113		7.69026	101.88556		5.80	1,019,511.30	10	7,643.00
R2023	On 05/02/2015	Bond Future			7.74197		103.53046		7.75307	103.46488		5.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 07/05/2015	Bond Future			7.77477		101.37682		7.78611	101.31147		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.78715		103.25884		7.79913	103.19151		6.41	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	372.09000		0.37209		382.35000	0.38235	372.090	6.79	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.75986		105.08010		6.77078	105.05161		2.00	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	282.65000		0.28265		268.31000	0.26831	282.650	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	585.43000		0.58543		561.56000	0.56156	585.430	2.00	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.81969		106.70790		6.83136	106.68003		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,071.81000		2.07181		2,045.55000	2.04555	2,071.810	2.07	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.80480		104.36654		6.81721	104.33954		1.99	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.33884		99.32743		8.34957	99.23778			0.00	0	4,661.00
R2030	On 05/02/2015	Bond Future			8.39812		96.85941		8.40907	96.76932			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.44271		98.52017		8.45384	98.42982			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.59362		101.43558		8.59930	101.38009			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.65166		98.74980		8.65741	98.69435			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.69674		100.44302		8.70251	100.38796			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.07470		106.36402		7.09062	106.30699		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.13616		103.97708		7.15299	103.92016		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.15415		105.75849		7.17188	105.70204		3.04	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.12979		103.68090		7.14931	103.62259		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	158.02000		0.15802		165.30000	0.16530	158.020	3.36	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.67834		103.18288		8.67898	103.17608			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.73455		100.39889		8.73511	100.39301			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.77854		102.12056		8.77900	102.11577			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.66347		102.65766		8.66914	102.59561			0.00	0	31,463.00
R2048	On 05/02/2015	Bond Future			8.72066		104.24791		8.72640	104.18587			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.76056		101.60002		8.76632	101.53830			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

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	On 06/11/2014	Bond Future		7.29435	102.14117		7.31021	102.07387		3.90	0.00	0	35,969.00
R207	On 05/02/2015	Bond Future		7.35566	100.08245		7.37225	100.01509		3.89	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future		7.38620	101.79773		7.40350	101.73056		3.99	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,972.68000	1.97268	1,930.34000	1.93034	1,972.680	4.05	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.38479	100.04227		7.40347	99.97307		4.18	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,614.40000	1.61440	1,580.03000	1.58003	1,614.400	4.17	0.00	0	70.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future		7.46443	97.19135		7.47523	97.13847		4.81	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		7.52591	98.69697		7.53706	98.64423		4.72	0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.55701	96.98599		7.56846	96.93364		5.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future		7.56254	98.78688		7.57478	98.73281		5.14	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	269.31000	0.26931	277.15000	0.27715	269.310	5.46	0.00	0	198.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future		8.51311	78.59625		8.51876	78.55056		11.06	864,558.75	11	28,803.00
R209	On 06/11/2014	Bond Future	8.50	Call	595.49000	0.59549	598.23000	0.59823	595.490	10.93	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,979.90000	1.97990	1,953.01000	1.95301	1,979.900	11.06	15,839.20	8	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,426.81000	3.42681	3,385.10000	3.38510	3,426.810	11.24	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,797.91000	3.79791	3,754.64000	3.75464	3,797.910	11.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,168.42000	4.16842	4,124.14000	4.12414	4,168.420	11.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.13000	0.00013	0.24000	0.00024	0.130	11.52	1.04	8	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.75	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.82	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.98	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.98	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.56759	79.81380		8.57330	79.76813		11.32	0.00	0	26.00
R209	On 07/05/2015	Bond Future		8.60712	78.03143		8.61284	77.98609		12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.63516	79.48073		8.64111	79.43391		12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	708.01000	0.70801	718.27000	0.71827	708.010	13.38	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.42239		173.42239		173.39735	173.39735			0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.13040		176.13040		176.10669	176.10669			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.65191		132.65191		132.63615	132.63615			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.11731		133.11731		133.10261	133.10261			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			138.12576		138.12576		138.10655	138.10655			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.51988		138.51988		138.50180	138.50180			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.36891		89.31626		8.36959	89.31079		9.53	267,948.78	3	28,655.00
R213	On 05/02/2015	Bond Future			8.42874		90.69992		8.42934	90.69517		9.74	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.46849		88.70663		8.46896	88.70295		10.56	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.61330		79.41129		8.61896	79.36330		11.58	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,730.31000		4.73031		4,683.32000	4.68332	4,730.310	12.02	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.55	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.66921		80.64151		8.67493	80.59356		11.86	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.70790		78.72927		8.71364	78.68155		12.92	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			20,897.41000		20,897.41000		20,927.86000	20,927.86000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.88640		4.88640		4.88920	4.88920		6.19	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.86580		4.86580		4.86580	4.86580		6.86	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future			1.70170		1.70170		1.70840	1.70840		15.31	0.00	0	13.00

Total for Derivatives : **554,422,005.41** **15,858** **3 706 078.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.55813			100.53915			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.85500		106.04141		6.85000	106.02463			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.72959			100.70823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	8.25500	104.61297		8.27000	104.53393			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.29025			100.26859			0.00	0	1,500,000,000.00
AA07	On 15/04/2021	Spot Bond	8.92500	103.08730		8.93500	103.01343			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.44113			101.41852			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.54003			101.51719			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.12000	100.86955		9.13500	100.79594			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.97500	101.16938		6.97000	101.15261			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.45564			100.43448			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.55000	103.70323		8.56000	103.65688			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	276.00027		2.31000	275.91044			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.80439			101.78575			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.44853			101.42866			0.00	400,000,000	200,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.88295			100.86149			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.91716			100.89487			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.93981			100.91698			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.42865			100.41088			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.16085			100.14061			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.83595			99.81529			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	90.60411		100.00000	90.38258			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	171.89190		2.05000	171.83709			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.26056		2.76000	164.20512			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.11913		2.17000	175.06280			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.64465		1.82000	184.58696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	7.74625	78.45604		7.75625	78.41631			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.74625	78.45604		7.75625	78.41631			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.81493			100.79247			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.45229			100.43254			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.32237			100.30130			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.05000	103.31734		7.04500	103.29835			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.60513			100.58532			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14500	106.93861		7.14000	106.92226			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.28137			100.25879			0.00	400,000,000	100,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000	107.89761		2.68000	107.76318			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	159.12223		2.49000	159.06959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.39000	214.23043		2.39000	214.16023			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		9.28000	92.49612		9.29000	92.41902			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	101.93449			101.89266			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.14500			100.28000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	108.63886		9.63000	108.62010			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		9.30000	112.33012		9.30500	112.26412			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.63000	91.40755		8.64000	91.34059			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.39500	111.60948		9.40000	111.54374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.05886			101.03637			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.95577			99.93368			0.00	6,060,000,000	1,515,000,000.00
ABS10	On 17/03/2018	Spot Bond	7.90000		106.90978	7.91000		106.85662			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.63500		104.37592	8.64500		104.30185			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.80500		100.66797	6.80000		100.65215			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.67500		101.27830	8.69000		101.19028			0.00	0	3,583,077,200.00
ABS7	On 11/09/2026	Spot Bond	9.49500		96.26175	9.50000		96.20313			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.81000		103.08069	7.80000		103.07198			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		279.86398	2.12000		279.77434			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000		130.81418	1.34000		130.77506			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.04000		133.38644	2.04000		133.34405			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00486	100.00000		0.00484			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		60.48077	100.00000		60.33425			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.30500		103.39483	11.30000		103.36758			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.93516			101.90691			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.04927	100.00000		6.03445			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.98282			101.95388			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.65888			102.62007			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.05644	100.00000		35.96813			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.88749			101.85994			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.00507	11.00000		65.98620			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.07612	100.00000		23.01960			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.89212			100.86756			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.97516			100.94833			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.85508			100.83152			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.88011			100.85587			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.89112			100.86658			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.07044			102.04657			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.07044			102.04657			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.08237			102.05837			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.08237			102.05837			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.05849			102.03476			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.21895			92.20029			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.94697			100.92665			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.73700			100.71420			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.86512			100.84129			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.88991			100.86540			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.89988			100.87509			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.87987			100.85563			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.83506			100.81205			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.07500	104.83246		9.09000	104.74413			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.04215			100.02110			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.70293			100.68183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	86.11913			86.09907			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	169.27433			169.17756			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	169.29187			169.19457			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.85499			100.83143			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.86191			101.83862			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.26735			101.24463			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.86123			101.83796			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.63844			102.61486			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.56320			102.54018			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.89120			100.86947			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.50631			101.48161			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.19791			102.17657			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.85801			100.83437			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.00675			101.98456			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.76202			100.74100			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.74494			100.72439			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.77808			100.75662			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.84019			100.81704			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.80509			100.78290			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.76503			100.74393			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.77607			100.75467			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.08066		10.23000	101.05281			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.78694			100.76523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.77005		100.74881			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.16058		117.76715			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.19500	105.73008	9.21000	105.64764			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.83711		100.81405			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.73464	1.75000	116.62594			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.96558		100.94552			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.77689		100.75546			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.81832		100.79642			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.84306		100.82048			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.79356		100.77234			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.89546		100.87471			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.02560		101.01114			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.55975		102.53821			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.78465		100.76368			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.92550		101.90417			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.83811		100.81567			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.81951		100.79692			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.86192		100.83817			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.87493		100.85083			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.24378		101.22392			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.49414		101.47407			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.87802		100.85383			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.87802		100.85383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	100.92209			100.89734			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.82326			100.80123			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.92725			100.90173			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.96651			102.94400			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.92209			100.89734			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	95.12059			95.10177			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.89505			100.87040			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.88260			100.85893			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.99689			122.92003			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.87815			123.80059			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.77375			100.75307			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.76681			100.74632			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.36262			101.34268			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.78564			100.76463			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.06397			98.03820			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.81832			100.79642			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.77474			100.75403			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.77375			100.75307			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.84600			100.82269			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.75857			101.73464			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.95709			99.93543			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	99.95873			99.93774			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	102.78897			102.77000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.98279		100.00000	15.94407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.67806		100.00000	15.62858			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		101.39709			101.37657			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.53749			101.51487			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.63101			101.60699			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.18765			100.16591			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.20585			100.18209			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.23008			100.20364			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.17984			100.15983			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.68500		98.67286		7.69500	98.63888			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.22994			100.20434			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.26645			100.23678			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.51500		101.25997		8.53000	101.18264			0.00	0	2,810,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.39500		113.14827		9.40000	113.08856			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.26000		106.07010		7.25000	106.06242			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.02000		105.28662		9.03000	105.19750			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.66818		100.00000	11.64222			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.76000		106.04292		9.76000	106.01546			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		163.39807		2.74000	163.34299			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.16314			101.14178			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.94722			100.92876			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.98967			100.96988			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.71923			100.69697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF02	On 26/09/2019	Spot Bond	100.00000	10.03263	100.00000	9.96392			5,450,000,000,000,000.00	54,500,000,000	28,500,000,000.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.88854		100.86960				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.75576		101.72708				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.76273		100.74340				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.79356		100.77234				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.88954		100.86172				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.21651		101.19189				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	98.52000		98.71000				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	101.10103		101.07877				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	95.13479		94.53604				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000	295.95371	2.64000	295.85475				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	92.67413		91.97489				0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	103.05727		103.05727				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.82366		98.79770				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	101.58511		102.07642				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	90.21480		89.53483				0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.38605		100.36851				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN034		On 20/06/2019	Spot Bond	0.00000	100.30981			100.28762			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	21.84465		100.00000	21.70669			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.94535			100.92482			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.72415			100.70484			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.71423			100.69518			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.64338			100.62157			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.66500	104.44822		8.68000	104.37372			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.52367			100.50416			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.01987			100.99863			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.32416			100.30566			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	101.68877			101.66755			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	101.40212			101.38011			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.20500	105.42558		9.21500	105.35327			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.38500	104.62009		7.38000	104.60380			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	31.51539		100.00000	31.37680			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.65061			100.62590			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.50000	104.38638		8.51000	104.33646			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.96776	102.19632		10.98271	102.15445			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.01368	101.14273		11.02712	101.10574			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.04180	101.11595		11.05494	101.07882			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.87228			100.84175			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.07293	101.07152		11.08170	101.03588			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.65663	101.24930		11.66587	101.19310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.89182			100.86061			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.89182			100.86061			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.89189			100.86067			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.21776	100.70433		11.23271	100.66242			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.16680	101.15237		11.18002	101.11204			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.01368	101.14273		11.02712	101.10574			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.04303	101.33487		11.06062	101.28908			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.20107	100.99571		10.21433	100.95458			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.84890			100.81918			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.83575			100.80720			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.83575			100.80720			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.01435			100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.87993	100.33546		10.89363	100.28778			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.27500	100.44401		11.28500	100.39091			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.81276			100.78501			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.20000	98.39730		11.21000	98.34347			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.01436			100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.77482			100.74768			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.72557		9.28000	100.70046			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.82426			100.79612			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.06500	100.73010		11.08000	100.60294			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.80124			100.77391			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.82043			100.79241			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.82043			100.79241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89584			99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.79204			100.76502			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.83300			100.80381			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01434			100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.83300			100.80381			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.79357			100.76650			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.80603			100.77779			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.83309			100.80391			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.61452			100.59294			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.65759			100.63452			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.96776	102.41476		13.98271	102.36481			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.12486	101.63255		15.14087	101.56179			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.98726	101.40770		13.99680	101.35803			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.06824			101.03151			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.06824			101.03151			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.06824			101.03151			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.10612			101.06807			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.93513			100.90310			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.18101		100.00000	22.13893			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.05197		100.00000	20.00339			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.24955		100.00000	18.20534			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.26516		100.00000	11.23786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.26516		100.00000	11.23786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.62010		100.00000	13.58711			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.80159		100.00000	11.77300			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.21988			100.20057			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.15551			100.13512			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.40473			100.38544			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.42849			100.40811			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.67662		100.00000	7.65782			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.67662		100.00000	7.65782			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		98.64865		100.00000	98.91599			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221		0,600,000,000,000,000.00	06,000,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.02000		180.82909		2.02000	180.77171			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.91500		157.48231		7.92000	157.34665			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.91500		157.78677		7.92000	157.65183			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30000		98.79725		8.30500	98.73550			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.14479			101.12192			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.66500		99.00504		7.68000	98.94055			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.13146			101.11130			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.16522			100.14362			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.16845			100.14645			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.17921			100.15586			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.18995			100.16525			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.21970			100.19124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.38242		100.00000	21.33062			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		99.98152			99.96295			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		99.98054			99.96103			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		99.98012			99.96020			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		99.97998			99.95993			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		99.97830			99.95664			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		99.97606			99.95225			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		16.73657		100.00000	16.69603			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		16.73657		100.00000	16.69603			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.88854			100.86792			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.95420			100.93207			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.97210			100.94956			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.05000		102.64823		8.06000	102.60434			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.02578			101.00201			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.12103			101.09507			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.95090		100.00000	14.91429			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.95090		100.00000	14.91429			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		102.02962			102.00935			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.59882			100.57780			0.00	500,000,000	500,000,000.00
BID06	On 30/06/2019	Spot Bond	8.37500		104.73110		8.39000	104.64994			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		98.22308			98.20531			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		98.51244			98.50819			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		96.78285			96.77366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.25787			101.23918			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.45523			101.43364			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.25094			101.23258			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.31279			101.29352			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.42519			101.40424			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.89257			101.86464			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.65568			102.61632			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	60.41518		100.00000	60.26722			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.04473			100.02256			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.04616			100.02332			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	97.42374			97.40520			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	96.78179			96.74254			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.19529			93.17617			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	98.53889			98.52170			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.52715		100.00000	26.46288			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.88290			100.86205			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.53744			101.51529			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.31000	99.91995		7.30500	99.90003			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.20000	108.66262		9.21000	108.61703			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.57163			105.54774			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10000	101.75288		9.11000	101.71416			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.26500	98.78796		12.28000	98.71124			0.00	0	100,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	99.86260			99.83458			0.00	0	0.00

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	11.22500		103.83073		11.24000	103.74983			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.63904			101.61710			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09000		104.97887		9.10000	104.93103			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.39676			100.36699			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.66500		99.79461		11.68000	99.71045			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.56521			100.54611			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.28603			101.25627			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.72452			101.70384			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.95500		97.99276		9.96500	97.92677			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.76500		120.49774		9.77000	120.43451			16,039,391,382,000.00	1,642,538,800	1,642,538,800.00
CCT02	On 12/06/2024	Spot Bond	9.59500		116.89318		9.60000	116.82968			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.92500		116.25781		8.93000	116.19303			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.60079			101.56886			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.40000		101.83586		11.41000	101.79183			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.92341			101.89762			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.63759			101.60879			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.65296			103.62349			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.21992			100.19146			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.93578			100.90995			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.13211		100.00000	22.46572			0.00	0	4,000,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.30460			100.26018			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.41182			101.38699			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.71623			100.69111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond	0.00000	100.74329			100.71722			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.77465			100.74750			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.59039			102.55258			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.56375			102.52632			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.70454			102.66505			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.80867			101.78447			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.85510			100.83154			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.65619			101.63565			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.26840	10.11000	103.24073				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.48525			100.46324			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.86700	2.76000	120.82626				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.77096	3.14000	120.72896				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.32634	8.25000	101.30371				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.74000	123.03674	2.74000	122.99517				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.24399	2.40000	120.20448				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.18890			101.15623			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51000	100.29321	8.50000	100.28806				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.19195			100.17059			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.19558			100.17290			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56000	100.36103	8.55000	100.35580				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56000	100.36103	8.55000	100.35580				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61000	103.48429	8.60000	103.47946				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.87513			100.85103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227		On 20/12/2016	Spot Bond	0.00000	100.96120			100.93475			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.34673			100.32685			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.34673			100.32685			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.58481			101.56361			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.88679			100.86237			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.35594			101.33473			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.43907			101.41656			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.65238		9.35000	101.62715			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.65238		9.35000	101.62715			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.35597			101.33473			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	101.35951			101.33822			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.05362			101.03378			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.87603			100.85607			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.95162			100.93216			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.95560			100.93617			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.87603			100.85607			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.87603			100.85607			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.92381			100.90357			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.70791			101.68623			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.29289			101.27085			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.81746			101.79587			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.81746			101.79587			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.81746			101.79587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond		0.00000	101.18818			101.16591			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.99500	103.20528		9.01000	103.12577			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.88367			100.86288			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.99029			100.96305			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	101.19830			101.17708			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	101.19359			101.17251			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	101.24394			101.22166			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.43346			101.41204			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.62150			101.59612			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	101.43116			101.40908			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	102.96708			102.94478			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	102.17492			102.15329			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.02569			101.00534			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.81663			100.79625			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.78366			100.76271			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	102.10455			102.08287			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.77903			101.75689			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.06371			101.03822			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.83071			100.80505			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.30369			103.28018			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.72405			100.69866			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.82181			100.79642			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.59969			100.57409			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.93219			100.90653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.72420			100.69882			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.72420			100.69882			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.71670			100.69231			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	126.87061			129.54473			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.27708			102.25254			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	126.95430			129.51461			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	126.36819			129.05095			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	126.82706			129.44721			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	126.04475			127.06075			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	123.57426			127.91044			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.82426			101.79982			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.56000	98.90774		10.57000	98.82870			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.08000	95.60668		11.09000	95.52642			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.68586			100.66254			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.93393			100.90886			0.00	0	200,000,000.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.78292			101.75906			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.10848			100.08676			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	99.95139			99.92710			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	99.95318		8.80500	99.92978			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.82326			100.80123			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.10953			100.08761			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	119.80866			124.74980			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.85987			100.83682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	100.87470			100.85124			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.93196			100.90693			0.00	0	200,000,000.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.89521			100.87056			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.23490			101.20099			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.23490			101.20099			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	78.27921			78.22441			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.97528			100.94845			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.68586			100.66254			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	109.57700			112.41743			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	109.57700			112.60249			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.02218			100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.07667			101.04765			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.68971			100.66627			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.22742			101.19371			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.01505			100.98712			0.00	0	200,000,000.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.78495			100.76330			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.90433			100.88006			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.02197			100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.69951			101.67768			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.67042			100.64765			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.01934			99.99983			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.30164			101.28064			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.19644			101.16447			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		99.97761			99.95522			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.10581			100.08464			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.75194			100.73186			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.05638		10.55000	100.97031			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.74000		105.97193		9.75000	105.82575			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.81708			100.79557			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.78840			99.76200			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.88000		107.42556		11.89000	107.26474			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.77966			99.75219			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.91000		107.12629		11.92000	106.97012			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.34000		106.69957		10.35000	106.55808			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.77966			99.75219			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.04576			100.02288			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.99110			100.96444			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.91519			100.89062			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.93196			100.90693			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.82326			100.80123			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.71438			100.69008			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.25500		103.95934		9.26500	103.83301			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.83521			100.80617			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.90729			100.88295			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.11380		10.55000	101.08509			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		98.50565		11.00000	98.41461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.16097			100.13991			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.92209			100.89734			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.14529			100.12355			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.67000	103.31237		11.68000	103.15661			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.00882			100.98168			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.82326			100.80123			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	107.33913			107.31049			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.87766			100.85413			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000	28.49411		100.00000	28.35690			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.24146			100.22129			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.10396		100.00000	13.54880			0.00	0	7,500,000,000.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.15721		100.00000	1.18947			0.00	0	5,000,000,000.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.10998		100.00000	0.15664			0.00	0	15,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.15117		7.01000	40.14371			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	166.75328			166.52224			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	8.30000	141.98924		8.30500	141.92234			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.91500	157.48231		7.92000	157.34665			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.91500	157.78677		7.92000	157.65183			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.18415			93.16501			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.12588			93.10657			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.43590			100.41198			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.43590			100.41198			0.00	0	0.00

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	100.88511			100.86074			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.82905			100.80620			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.84012			100.81697			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.43110			100.40832			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.83811			100.81567			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.10848			100.08676			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.76483			100.74439			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.80347			100.78198			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.79852			100.77716			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.80347			100.78198			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.55646			101.53169			0.00	0	20,000,000.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.33286			100.30815			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	104.79768		8.87000	104.78410			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.45000	105.25260		8.46000	105.19795			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.89500	118.01734		9.90500	117.92419			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.18500	106.91929		8.18000	106.90120			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.46500	107.25887		9.47500	107.18239			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.52000	108.02598		9.53000	107.93475			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.87000	96.35578		9.88000	96.27553			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.64500	97.57051		10.65000	97.50822			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.64500	95.33790		10.65000	95.27758			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.32601			101.30548			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.33946			101.31743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	101.23035			101.20868			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.27158			100.25311			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.33354			101.31253			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.76885			100.74706			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		100.00000	72.26123		100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		10.77500	104.78701		10.78500	104.70112			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.58999		100.00000	12.55916			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.27050		100.00000	4.25703			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	12.63088		100.00000	12.59102			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.07662			100.05939			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.77500	98.21178		7.78500	98.16578			0.00	0	400,000,000.00
DENG52	On 21/11/2014	Spot Bond		0.00000	101.19093			101.17348			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	101.13831			101.12073			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.98453			100.96700			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	95.58149		100.00000	95.34012			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.05478			101.03327			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.44720			100.42392			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	102.70733			102.68866			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	102.00877			101.98982			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	101.62478			101.60567			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	97.43375			97.40171			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.07471			101.04575			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.17485			100.13992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000		101.20706			101.17445			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.93689			100.91174			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.78628			100.75506			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.45500		106.13820	8.46500		106.06326			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.36000		117.07387	7.35000		117.06707			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.27500		107.04873	8.29000		106.96010			443,540,000.00	53,600	10,293,368,500.00
DV23	On 27/02/2023	Spot Bond	8.92000		107.94183	8.93000		107.85596			69,576,489,708,000.00	7,800,054,900	12,106,924,100.00
DV24	On 18/02/2024	Spot Bond	8.97000		106.34945	8.98000		106.26004			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.31000		108.12556	9.31000		108.09882			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.92168			100.90286			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.84174			100.82399			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.66620			100.64797			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.55696			100.53878			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.81129			100.79261			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.47705			101.45781			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.79010			100.77040			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.58696			100.56634			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.74500		129.56579	7.76000		129.45923			0.00	0	2,038,220,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.48161			92.43412			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		136.38388	0.20000		136.34730			0.00	0	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.06000	122.72734		2.06000	122.68827			2,060,000,000,000.00	1,000,000,000	10,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000	111.32472		2.07000	111.28924			0.00	0	10,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09000	111.06955		2.09000	111.03409			2,090,000,000,000.00	1,000,000,000	9,800,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.97127		2.16000	102.93817			0.00	0	2,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.35500	107.90315		9.36500	107.83117			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20500	108.57697		9.21500	108.50041			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69500	102.01446		9.70000	101.95716			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.93500	100.70740		9.93500	100.68065			11,922,000,000,000.00	1,200,000,000	600,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.08500	103.11301		10.08500	103.08580			15,127,500,000,000.00	1,500,000,000	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.51826			101.49741			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.30387			101.28271			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.96700			100.94600			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.85970			99.84144			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.29081			101.27240			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.33402			101.31570			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.69493		100.00000	59.50652			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	98.94997		100.00000	98.69094			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	83.01619		100.00000	82.84031			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.50809		3.00000	133.46207			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16500	105.28289		11.16000	105.25504			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.84258			102.81627			0.00	0	500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	98.78813			98.76480			0.00	900,000,000	450,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.70581			100.68142			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.64500	97.62118		9.66000	97.55355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.51050			100.48741			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.37095			101.34867			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.69766			101.67360			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	101.56976			101.54751			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	101.66791			101.64427			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	101.88683			101.86681			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.42966			101.40952			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.48838			101.46740			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.41790			101.39794			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.46685			101.44618			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.43242			101.41210			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.41277			101.39273			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	101.82091		7.05000	101.80153			0.00	0	2,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60500	105.16683		7.62000	105.09881			396,220,500.00	52,100	5,400,700,000.00
ES23	On 25/01/2023	Spot Bond	8.28000	112.71022		8.29000	112.62266			534,060,000.00	64,500	6,567,578,800.00
ES26	On 02/04/2026	Spot Bond	8.61500	95.07941		8.62000	95.02282			893,375,500.00	103,700	6,703,000,000.00
ES33	On 15/09/2033	Spot Bond	9.36500	84.51954		9.37000	84.45982			41,207,385,083,500.00	4,400,147,900	29,922,500,000.00
ES42	On 25/04/2042	Spot Bond	9.46500	90.69821		9.47000	90.63042			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.51820			101.49633			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.56651			101.54395			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.38616			101.36448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.24889			100.22714			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.71029			100.68831			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		101.08848			101.07093			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.92712			100.90781			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.40688			100.38751			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.17136		100.00000	10.14672			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.89915		100.00000	9.87517			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.93023			100.90865			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.42498			99.40073			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.03754			101.01350			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.10902			101.08333			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.06500		101.08305		9.08000	101.00825			0.00	0	30,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.92758			100.90825			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.92751			100.90818			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.04110			100.02068			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.51909			104.49572			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.30989			101.28642			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.33158			101.30772			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.95500		104.26637		9.96500	104.19110			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.86500		107.93814		10.88000	107.85673			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.93508			100.90934			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000		132.51778		2.14000	132.47532			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		279.24959		2.15000	279.15992			0.00	0	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		110.69197		2.40000	110.55455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.47000		159.48123		2.47000	159.42858			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		217.61516		2.28000	217.54451			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41500		106.70270		7.41000	106.68561			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80200		62.66165		7.80500	62.64003			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45500		39.62735		9.45600	39.61669			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		38.31166		9.69000	38.30116			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		74.64213		100.00000	74.48980			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		77.02991		100.00000	76.88034			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.57942			101.55100			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.98529			100.95818			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.85515			100.83159			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.93726			100.91147			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.92209			100.89734			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.87964			100.85605			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.04956			101.02275			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.90729			100.88295			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.96351		100.93762			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.18259		101.15065			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.14831		101.11731			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	18.06304	100.09221	18.01876			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.82525		100.80315			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.70696		110.77354			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.09505		101.06495			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.59203		103.52991			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.91715		100.89190			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.92719		100.90166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.84809			100.82472			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.86283			100.83971			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.12378			101.09347			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.84801			100.82529			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.45660		13.22500	58.43571			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.80050			100.77909			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.80149			100.78005			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.17525			101.14297			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.83713			100.81470			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	98.94777		3.63500	98.82295			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.87272			100.84933			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.87272			100.84933			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.61232			101.58857			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.68586			100.66254			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.90788			98.88491			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.82326			100.80123			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.80446			100.78294			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	102.17380			102.14706			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.93887			100.91365			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.67040			101.64874			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	102.15087			102.12442			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.04896			100.02448			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.07471			101.04575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.85492			100.83201			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.06083			101.03262			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.79555			100.77427			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.86283			100.83971			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.86283			100.83971			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.88859			100.86797			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.57044			100.54872			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.60113			100.57827			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.78579			100.76557			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.41865			100.39781			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.91025			100.88583			0.00	0	100,000,000.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.40022			100.37929			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.76773			100.74750			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.37854			100.35766			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.37957			100.35863			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.26500			100.24191			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.24082			100.21975			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.26500			100.24191			0.00	90,000,000	90,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.23985			100.21886			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	101.88512			101.86250			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.99540		8.75000	101.97141			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	102.69154			102.66888			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	11.82102		100.00000	11.78371			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	10.79157		100.00000	10.75750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond		0.00000	100.60851			100.58069			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.32341		100.00000	1.31654			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.61706			100.59319			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.92011			100.89478			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.91515			100.88995			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.14688			101.12303			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.02107			99.99995			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.38000	122.26561		3.38000	122.22237			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.93115			100.90552			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.94016			100.91428			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.36000	122.42361		3.36000	122.38038			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.38000	122.26561		3.38000	122.22237			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.66000	127.11496		2.66000	127.07244			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.73000	134.29917		2.73000	134.25392			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.02377			99.99991			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.81500			100.79253			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.92518			100.89972			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	101.82861			101.80075			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.07314			101.04364			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.03518			101.00671			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.88556			100.86181			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.88457			100.86085			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.09942			102.05636			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.85872			100.83878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.98462		100.00000	9.96017			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.17668		100.00000	24.11747			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		57.60149		100.00000	57.42166			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.12654		100.00000	18.06933			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		150.38981		4.80000	150.33088			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.66276			100.64370			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.37576			101.35581			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.30975			101.28907			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.53663			102.51595			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.53177			100.51101			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.57632			99.55603			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.32424			100.30352			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		101.37455		2.11800	101.34211			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45500		133.74201		2.46000	133.57670			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.15922			100.13835			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.16722		10.38000	100.13933			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.16722		10.38000	100.13933			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		99.97542			99.95084			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59500		107.94507		2.60000	107.81363			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		208.24079		2.59000	208.17144			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56500		108.52038		2.57000	108.38824			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.44947			100.43126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.62000		207.36022		2.62000	207.29099			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97350			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		109.78501		2.49000	109.64856			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65500		106.80544		2.66000	106.67544			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.60240			100.58450			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		50.72400			50.72400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.50507			101.48705			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.76000		104.84592		2.76500	104.71838			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.74000		258.32079		2.74000	258.23369			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.79000		256.51250		2.79000	256.42567			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		269.05064		2.66000	268.96052			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		279.04515		2.16000	278.95547			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		264.79089		2.88000	264.70065			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.51000		129.35936		2.51000	129.31663			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.03929			100.01967			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.04000		129.30793		2.04000	129.26683			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.20170			100.17840			0.00	850,000,000	250,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.47596			100.45341			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.83522			101.81390			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43500		107.86361		2.44000	107.71810			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.10965		104.97509	19.06076			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.24651		101.07593	23.18903			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.56202		100.44759	15.52375			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.63682		100.76967	21.58347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.11000		116.36018		2.11000	116.32294			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.34000		111.19947		2.35000	111.06152			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.60679			98.60570			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		110.89466		2.38000	110.75704			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.48292			101.45854			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		348.41773		2.36000	348.30384			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.71902			101.69773			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.36954			101.34738			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.48500		101.91246		6.48000	101.89665			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.54000		101.75067		7.53000	101.74723			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.86000		102.63861		7.87000	102.59114			0.00	0	330,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.05500		107.67991		8.07000	107.61002			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.55500		105.86951		8.57000	105.78428			0.00	0	3,790,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.78500		100.50191		8.79500	100.43278			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36000		92.06594		9.37000	91.98908			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42500		112.63950		9.43000	112.57716			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.73500		99.07938		9.74000	99.01907			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000		97.08032		10.09000	97.05435			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.06500		80.83632		10.07000	80.77553			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.70467			100.68521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.72980			100.70965			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.73984			100.71941			0.00	0	50,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.76488			100.74378			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.80498			100.78279			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.83504			100.81203			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.96517			100.93861			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.30156			101.28251			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.35874			101.33886			0.00	0	30,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.37214			101.35206			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.41028			101.38965			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.46752			101.44606			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.51522			101.49307			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.72498			101.69979			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.55539			100.53351			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.73501			100.71454			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.85000	101.83188		8.86000	101.78584			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	101.46153			101.44453			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.03864			100.01932			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.03944			100.01971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.04097			100.02048			0.00	0	160,000,000.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.04287			100.02143			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.04550			100.02274			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	101.08391			101.06225			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	102.29070			102.27113			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.28960			100.26799			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	102.06439			102.04420			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.21753			100.20084			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	101.01327			100.99174			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	101.51171			101.48929			0.00	0	0.00
GRT08		On 24/06/2019	Spot Bond	0.00000	100.71796			100.69644			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02		On 24/02/2015	Spot Bond	0.00000	101.22132			101.20220			0.00	0	0.00
GSIS03		On 26/06/2015	Spot Bond	0.00000	100.62495			100.60635			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	101.86497			101.84321			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.04741			100.02390			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.49144			100.47125			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.93036			100.90877			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	99.90343			99.88357			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	99.90221			99.88210			0.00	0	0.00
HILC14		On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC15		On 07/11/2014	Spot Bond	0.00000	101.41782			101.40074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC16	On 22/01/2015	Spot Bond	0.00000		100.24605	100.00000	86.10682				0.00	74,400,000,000	50,000,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.19127		100.16913				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.44079	97.41928		7.43098	97.41584				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		100.19976		100.17668				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.44094	104.41639		8.43114	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		100.21067		100.18638				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.89118	104.41639		8.88140	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		100.22399		100.19822				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		100.25920		100.23659				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.32548		100.30131				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.33666		100.31167				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.80706		101.78458				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.88000	103.99773		8.89000	103.95245				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97000	110.45105		7.98500	110.35598				0.00	0	2,941,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.96000		283.16845		1.96000	283.07897			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		289.22385		1.97000	289.13238			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.32500		101.56449		9.33000	101.49481			0.00	0	3,995,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.26500		102.09887		9.27000	102.02807			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		86.25592		100.00000	86.05201			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.51714		100.00000	22.46200			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		56.81435		100.00000	56.67671			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.15059		100.00000	27.08481			0.00	0	100,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.90544		100.00000	15.86691			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		87.64141		100.00000	87.43422			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		117.60603		1.74000	117.46132		165,457,716,232,000.00	95,640,298,400	95,969,581,600.00	
I2038	On 31/01/2038	Spot Bond	1.83500		123.72617		1.84000	123.57506		254,436,284,960,000.00	38,657,376,000	94,691,914,700.00	
I2046	On 31/03/2046	Spot Bond	1.89000		123.31198		1.89000	123.27320		270,459,000,000,000.00	43,100,000,000	49,200,597,400.00	
I2050	On 31/12/2050	Spot Bond	1.93000		131.86462		1.93000	131.82309		80,800,008,542,000.00	41,865,289,400	25,115,043,100.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		96.30000			96.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30500		102.42805		7.30000	102.40993			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.48858			101.46884			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.40283			101.38340			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11000		102.93035		8.10000	102.92075			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.75000		107.74464		7.76000	107.69157			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93000		102.16024		7.92000	102.15527			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		99.90940			99.89074			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.90395			99.88422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	1.50000	130.35871		1.50000	130.31916			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000	132.77771		2.11000	132.73526			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.76119			100.74178			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.61334			101.59265			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.87000	103.28206		7.88000	103.23013			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.22988			101.21054			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.93460			101.91381			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.62174			101.60190			0.00	0	1,000,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.49500	101.12489		8.51000	101.05090			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93500	95.16821		8.53000	96.75125			21,292,105,000,000.00	2,383,000,000	2,383,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.08320			101.06346			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.95000	98.72190		7.96000	98.67158			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.98500	102.65965		9.00000	102.56856			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	99.96419			99.94603			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	99.96315			99.94445			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.70925		7.90000	100.68805			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.27500	101.43945		8.29000	101.36962			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	99.95897			99.93825			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.47527			101.45577			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.52000	103.83249		7.53000	103.79066			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.23500	105.27730		8.25000	105.19960			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.37000	107.42143		9.38000	107.33129			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.58694			100.56631			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.01297			100.07082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond	0.00000		99.99989			99.98172			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		99.99997			99.98141			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		99.99992			99.98095			0.00	0	300,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00581	100.00000		0.00580			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.22581			100.20580			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.13973			100.11881			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.60500		98.93820		8.61500	98.86964			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.14053		5.00000	100.12713			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.14053		5.00000	100.12713			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.21512		5.00000	101.20153			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.13577		5.00000	100.12218			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.49354		4.00000	100.48255			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.13066		4.00000	100.11976			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		32.53625	100.00000		32.43467			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.29721	100.00000		32.19637			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.29721	100.00000		32.19637			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.27899		9.20000	105.25298			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.69610			100.67250			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.69610			100.67250			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.69770			101.67364			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.14513	100.00000		8.12518			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		101.33531			101.31783			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.64742			100.62943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM103U	On 26/01/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00
IN04	On 15/03/2015	Spot Bond	8.86000		101.08828		8.85000	101.06823			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.29221			99.26572			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.27872		100.00000	10.25382			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		57.60149		100.00000	57.42166			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		8.93529		100.00000	8.89600			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		99.88923		100.00000	99.62072			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		98.03943		100.00000	97.78075			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		94.58063		100.00000	94.33997			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		99.72678		100.00000	100.00000			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.25000		99.98288		6.25000	99.91446			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.81200		6.25000	99.79494			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.68783		6.35000	99.67054			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.56695		6.35000	99.54971			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.35000		99.44637		6.35000	99.42917			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.19988		6.40000	99.18263			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.58883		6.45000	98.57166			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.46874		6.45000	98.45161			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.22945		6.45000	98.21240			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.75529			100.72883			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.96776		101.79109		10.98271	101.74938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116		On 31/03/2016	Spot Bond	10.96776	100.89459		10.98271	100.85325			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.89469			100.87004			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	101.43266			101.40290			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.87806			100.85388			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.45794		6.50000	100.44030			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.89741			100.87334			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.45628			95.45246			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.90100			100.88067			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.30463			100.28554			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.86283			100.83971			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.48302			100.46192			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.67449			100.65653			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.67296			100.65541			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	99.90933			101.51622			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	101.41835			101.39999			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	101.31403			101.29535			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	101.29929			101.28082			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	105.49186			105.47183			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	102.78466			102.76658			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	102.23244			102.21473			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.24776			100.23003			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.77507			100.75616			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.79357			100.76650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond		0.00000	101.11504			101.09668			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	103.36082			103.34151			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	99.84441			99.82712			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	102.20116			102.17240			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.50650			100.48606			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.33531			100.31343			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.33962			100.31747			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.62000	100.77032		8.61000	100.76877			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.58773			100.56627			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.60139			100.57945			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.61053			100.58826			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.28564			100.26430			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.30007			100.27771			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	101.61977			101.60307			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.15500	105.15674		9.16500	105.08232			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.89704			100.87465			0.00	20,000,000	20,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.44000	104.22243		8.45000	104.17270			0.00	0	2,030,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.47938			100.45765			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.40758			100.38514			0.00	0	300,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	101.78083			101.75914			0.00	0	1,000,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.64370			101.61756			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.91013			100.88507			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.48500	104.96572		8.48000	104.94504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015		On 20/09/2017	Spot Bond	0.00000	102.55107			102.52739			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	101.24869			101.22376			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.20000	126.12681		3.20000	126.08280			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.65000	139.81243		3.65000	139.76179			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.64309			100.61867			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.37685			100.35241			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.28504			100.26290			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	101.11996			101.09567			0.00	0	1,430,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.71643			100.69215			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.73000	98.01597		3.74000	97.89216			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.73000	104.37319		3.74000	104.28431			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	101.20204			101.17653			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	101.88566			101.86043			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.11500	110.39233		10.13000	110.31651			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.12355			100.09795			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.75000	138.27915		3.75000	138.22871			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond	100.00000	99.38005		100.00000	99.11434			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond	100.00000	97.52343		100.00000	97.26747			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	101.29051			101.27236			0.00	0	0.00
IVA444		On 30/10/2014	Spot Bond	6.25000	99.89737		6.25000	99.88028			0.00	0	0.00
IVA449		On 04/12/2014	Spot Bond	6.40000	99.28623		6.40000	99.26895			0.00	0	0.00
IVA450		On 11/12/2014	Spot Bond	6.40000	99.16538		6.40000	99.14814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA502	On 08/01/2015	Spot Bond	6.45000		98.67478		6.45000	98.65758			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000		98.55449		6.45000	98.53733			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000		98.43449		6.45000	98.41737			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.19536		6.45000	98.17832			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		101.72251			101.70001			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.54100			100.52342			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.37379			100.35622			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.45768			100.43690			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.35312			101.33332			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.51678			101.49411			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.20669			101.18544			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.33574			100.31387			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.33790			100.31589			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.34222			100.31994			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.32278			100.30172			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.19006			100.16805			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		99.99998			99.98047			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.85797			100.83608			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.52236			101.50161			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.22549			101.20597			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.21328			101.19396			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.55915			100.53671			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.37335			100.35378			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.01774			100.07458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00002			99.98266			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.79835			100.77796			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.62624			100.60427			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.64191			100.61939			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.64191			100.61939			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.83500		104.35005		8.85000	104.26804			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.73325		100.00000	12.68536			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.87507		100.00000	9.83164			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.23285			100.21246			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02500		104.05297		9.03500	103.97782			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.99981			99.97990			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.54348			101.52283			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.87060			100.85039			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		101.68435			101.66698			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.09600		100.00000	36.43705			0.00	0	5,000,000,000.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.29487		100.00000	9.10926			0.00	0	5,000,000,000.00
IVC047	On 27/10/2015	Spot Bond	100.00000		43.62007		100.00000	43.45425			0.00	0	1,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		97.80419		100.00000	97.54883			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.97980			99.95940			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		82.39490		100.00000	82.21220			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.02391			100.00131			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		38.73758		100.00000	38.64373			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.69746			100.67447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		93.83549		100.00000	93.59854			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		81.11167		100.00000	99.72900			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		85.44354		100.00000	85.25699			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		98.39572		100.00000	98.13334			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		89.48883		100.00000	89.27319			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.96026			100.93799			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.99488			100.97182			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.13830			101.11601			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.37765			101.35386			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.87870			99.85388			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.29500		140.87246		8.30000	140.79096			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.92642			100.90669			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.79019			100.76939			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.87048			100.84893			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.20502			101.18450			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.88600			100.86495			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.96077			99.94091			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.53000		99.48895		8.54000	99.44228			0.00	0	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.60000		97.73675		8.61000	97.68547			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.11500		102.08930		9.13000	101.99807			0.00	0	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.34742			101.31626			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80500		104.94088		9.80000	104.91869			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	101.46626			101.43237			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.44661			101.42564			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.53789			101.51558			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.64707			101.62316			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	99.50514			99.48808			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	99.30289			99.28546			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	98.75539			98.73811			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.34872			100.33122			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	98.28895			98.27167			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.04172			101.02076			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.04932			101.02822			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	100.00000	100.00000	99.72678				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.80124			100.77391			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.39227			100.37239			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.98396			100.96443			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.49527			101.47457			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.83770			100.81783			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.20283			101.18315			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	101.39726			101.37925			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.49363			101.47426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond	0.00000	100.25372			100.23468			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.34308			105.73203			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	99.85304			99.83470			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	99.83811			99.81936			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	99.83427			99.81509			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	97.75925		100.00000	97.50467			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	35.88004		100.00000	35.79216			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	87.08134		100.00000	86.87351			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.57351		100.00000	16.50063			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	19.05614		100.00000	9.10926			0.00	0	50,000,000,000.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	19.18005		100.00000	19.03609			0.00	0	00,000,000,000.00
MBSA01	On 16/04/2019	Spot Bond	8.49500	102.28856		8.51000	102.20972			0.00	0	3,812,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.51500	101.75886		8.53000	101.68032			0.00	0	11,000,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.99595			100.97286			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.93032			100.90874			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.31373			100.29320			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.46494			100.44464			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.27080			102.24934			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.37703			102.35458			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68500	102.15531		7.69500	102.11627			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.48500	105.88126		8.50000	105.80442			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.28000	106.89575		9.29000	106.81653			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.33500	103.77844		6.33000	103.76125			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.73480			100.71451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.75988			100.73891			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.28500		104.85129		9.30000	104.76506			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45500		101.89181		7.45000	101.87544			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		101.30165			101.27990			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.61000		104.00930		8.62000	103.96250			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.88415			100.86266			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.15500		105.47468		9.16500	105.39973			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.13534		100.00000	15.09827			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.56257			101.54307			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.31000		103.88816		8.32000	103.84210			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40500		104.04835		7.40000	104.03124			0.00	0	1,173,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.30000		107.30390		8.31000	107.25569			0.00	0	1,215,790,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.32185		100.89771	7.30397			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.41655		100.61875	7.39849			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		101.53307			101.51256			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		101.54329			101.52264			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		101.66800			101.64569			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		101.81324			101.78898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.70978	100.00000	0.70806				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.70978	100.00000	0.70806				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.73500		100.94243	8.74500	100.86298				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.69787	7.59000	100.67749				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.80500		104.25236	8.82000	104.15822				0.00	0	150,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.60500		104.76862	8.61500	104.69471				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		101.39330		101.37363				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.07000		105.16949	9.08000	105.07971				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.56290		102.54322				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.96500		104.72092	8.97500	104.59535				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.43184		101.41253				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.62953		102.60969				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.27825		100.26139				0.00	1,500,000,000	3,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.31489		101.29576				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.70230		100.68319				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.64785		100.62777				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.69362		100.67352				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00500		104.23576	7.00000	104.22025				0.00	0	1,052,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.15616		102.13605				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.31500		113.64491	8.33000	113.55590				0.00	0	1,627,800,000.00
NBK4	On 28/10/2024	Spot Bond	10.47000		36.95515	10.47500	36.92835				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.20500		101.39733	7.20000	101.38029				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.42460		100.40348				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.20318			100.17969			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.72000		103.05502		7.71000	103.04673			0.00	0	2,560,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.73974			100.71877			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.83231			101.81283			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.35844			101.33888			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.48975			100.46658			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.31153			100.28835			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.26982			101.24747			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		92.66388			92.64540			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.18607			101.16480			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		100.03929			100.01980			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		99.99994			99.98002			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		88.99382			88.97471			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.68963			100.67104			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.64113			101.61878			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.79245			100.77060			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.75234			100.73158			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.21236			101.19032			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.72774			100.70765			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.71721			100.69808			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.71671			100.69759			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.96304			99.94431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.82326			100.80123			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.64000	107.28235		9.64500	107.16695			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.81832			100.79642			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.67500	106.16941		9.68000	106.05381			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.82326			100.80123			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.74202			100.72220			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.78157			100.76175			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.83118			100.80893			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.84108			100.81855			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500	103.33575		7.99000	103.31767			0.00	0	15,863,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.04534			100.02289			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	103.26053			103.23688			0.00	0	190,000,000.00
NED15	On 08/04/2024	Spot Bond	9.69500	105.38367		9.71000	105.20704			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	102.40846			102.38433			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.35604			100.33222			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.41500			100.39606			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.70000	117.18912		11.71000	117.11915			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.97439			109.94668			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.86174			101.83604			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	169.77944		2.17000	169.72483			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	137.58186		2.60000	137.53606			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.33500	106.99538		8.35000	106.90239			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.92097			100.90178			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.96500	108.30865		8.98000	108.21488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.37780			101.35721			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.45706			101.43809			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.30365			101.28416			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.35004			101.32986			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	101.32223			101.30246			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.16500	109.91766		9.18000	109.80533			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.35010			101.32992			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.37785			101.35726			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	101.35931			101.33900			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.36500	108.31564		9.38000	108.22142			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	101.41500			101.39386			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	101.39638			101.37552			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	101.40566			101.38465			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.74821			101.72208			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	101.63532			101.61088			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	101.43346			101.41204			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.17500	118.95728		8.19000	118.87557			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.00500	118.16731		9.01500	118.07624			0.00	0	400,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.06500	175.31190		2.06500	175.25601			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.73500	124.09656		9.74000	124.02119			0.00	0	2,920,000,000.00
NTC12		On 25/08/2016	Spot Bond	0.00000	102.67096			102.65033			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	98.16288			98.16288			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.51886			100.50169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.82528			100.80335			0.00	0	1,440,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.06369			101.04286			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.31800			101.29667			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.49978			101.47512			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.87258			101.84196			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.16173	100.00000	18.11773				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		55.58156	100.00000	55.44692				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.29500		101.58021	7.29000	101.56500				0.00	0	10,740,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		26.08754	100.00000	26.02435				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		86.01684	100.00000	85.82046				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.54415		101.52446				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.11281		100.09399				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.09983		101.08091				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.99256		100.97271				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		101.48063		101.46321				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.80650		100.78577				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.79344		100.77178				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.16432		100.14476				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.25500		106.02939	9.26500	105.89670				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.03579		100.01792				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.03683		100.01842				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.03730		100.01865				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.03834		100.01915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.04281			100.02130			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.04385			100.02180			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.95822			99.93697			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.71500		43.01365	7.72000	42.98168				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.30500		107.67792	6.30000	107.66390			24,381,015,087,000.00	3,866,933,400	74,210,933,400.00	
R158P	On 15/09/2015	Spot Bond	6.51000		94.52779	6.50000	94.51913				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.61000		113.60701	6.60000	113.60541			42,304,912,180,000.00	6,400,138,000	92,710,138,000.00	
R159P	On 15/09/2016	Spot Bond	6.44000		88.77496	6.43000	88.77560				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.89500		123.82017	7.90000	123.75015			5,441,705,832,832,500.00	89,259,763,500	82,605,348,300.00	
R187P	On 21/12/2026	Spot Bond	7.63500		40.25262	7.64000	40.22084				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.55500		37.72706	7.56000	37.69553				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		289.49224	1.66000	289.40311			66,604,820,428,000.00	40,123,385,800	79,217,800,000.00	
R201	On 21/12/2014	Spot Bond	5.76000		103.50927	5.75500	103.49383				0.00	0	6,396,694,300.00
R202	On 07/12/2033	Spot Bond	1.79000		233.51260	1.79000	233.43987			483,787,676,908,000.00	70,272,445,200	49,988,035,000.00	
R2023	On 28/02/2023	Spot Bond	7.67000		101.73326	7.68000	101.65115			534,213,712,123,000.00	69,649,766,900	74,985,600,000.00	
R203	On 15/09/2017	Spot Bond	6.75000		104.85555	6.76000	104.80991			1,605,241,768,950,000.00	37,813,595,400	36,865,439,200.00	
R2030	On 31/01/2030	Spot Bond	8.33000		99.11522	8.34000	99.00949			742,949,271,372,000.00	89,189,588,400	59,919,727,600.00	
R2032	On 31/03/2032	Spot Bond	8.49000		98.48312	8.50500	98.32771			1,664,547,702,000,000.00	96,059,800,000	67,453,400,000.00	
R2037	On 31/01/2037	Spot Bond	8.58500		101.21887	8.59000	101.14681			597,519,108,628,500.00	69,600,362,100	07,186,262,100.00	
R204	On 21/12/2018	Spot Bond	7.06500		106.13672	7.08000	106.06238			1,440,381,922,236,000.00	03,875,714,400	60,943,298,500.00	
R2044	On 31/01/2044	Spot Bond	8.67000		102.96243	8.67000	102.93869			846,972,300,000,000.00	97,690,000,000	74,347,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.65500		102.43830	8.66000	102.35951			861,987,048,880,500.00	99,594,113,100	28,379,186,100.00	
R207	On 15/01/2020	Spot Bond	7.28500		101.92291	7.30000	101.83902			938,699,313,046,500.00	28,853,714,900	81,062,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.45500	96.98369		7.46500	96.91498			924,651,900,448,500.00	24,031,106,700	69,379,431,400.00
R209	On 31/03/2036	Spot Bond	8.50500	78.42828		8.51000	78.36982			1,242,369,437,368,500.00	46,075,183,700	93,632,209,300.00
R210	On 31/03/2028	Spot Bond	1.75000	173.04880		1.75000	172.99505			71,584,504,950,000.00	40,905,431,400	82,416,200,000.00
R211	On 31/01/2017	Spot Bond	0.80000	132.36609		0.80000	132.32845			54,560,246,400,000.00	68,200,308,000	82,691,323,200.00
R212	On 31/01/2022	Spot Bond	1.54000	137.82814		1.54000	137.78619			126,280,654,192,000.00	82,000,424,800	87,282,624,900.00
R213	On 28/02/2031	Spot Bond	8.36000	89.12545		8.36000	89.10529			1,869,500,878,520,000.00	23,624,507,000	88,037,002,500.00
R214	On 28/02/2041	Spot Bond	8.60500	79.24164		8.61000	79.18074			967,669,536,325,500.00	12,454,333,100	71,575,664,300.00
R227C	On 15/03/2015	Spot Bond	6.67000	97.55761		6.66000	97.54382			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.51000	94.52779		6.50000	94.51913			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.43000	91.64575		6.42000	91.64200			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.44000	88.77496		6.43000	88.77560			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.76500	99.16984		5.76000	99.15504			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.58000	95.91139		6.57000	95.90044			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.45000	92.99035		6.44000	92.98456			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.43000	90.11382		6.42000	90.11262			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.49000	87.19813		6.48000	87.20105			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.72500	83.95087		6.73500	83.91420			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.77500	81.09640		6.78500	81.05696			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.07000	77.62832		7.08500	77.57258			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.05000	75.03791		7.06500	74.97863			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.03000	72.54796		7.04500	72.48544			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.02000	70.11933		7.03500	70.05384			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.24500	66.91593		7.26000	66.84825			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.22500	64.65328		7.24000	64.58324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.37500	61.80194		7.38500	61.75011			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.34500	59.72739		7.35500	59.67447			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.31500	57.73921		7.32500	57.68530			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.28500	55.83337		7.29500	55.77859			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.24500	54.05117		7.25500	53.99558			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.20500	52.34609		7.21500	52.28978			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.83500	47.65205		7.84000	47.61993			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.79500	46.03508		7.80000	46.00299			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.75500	44.49014		7.76000	44.45811			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.71500	43.01365		7.72000	42.98168			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.67500	41.60221		7.68000	41.57033			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.63500	40.25262		7.64000	40.22084			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.59500	38.96186		7.60000	38.93020			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.55500	37.72706		7.56000	37.69553			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.37428			100.34661			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.57215			101.54754			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.42405			100.39664			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.30035			100.27429			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		16.99244		100.00000	16.95126			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.69474		100.00000	8.67368			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		23.73101		100.00000	23.67289			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.89614			100.87655			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.02632			101.00451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.42931			101.40924			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.64435			100.62501			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	101.25162			101.23423			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.79910			101.77906			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	102.32723			102.30600			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.79107			101.76993			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.05477			101.03326			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.16625			100.14451			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.28889			101.26768			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.11018			101.08800			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.48790			100.46905			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.18833			100.16645			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	102.07780			102.04816			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	83.08015			83.03178			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	80.54403			80.50200			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	83.78686			83.72599			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	88.11818			88.06499			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.92268			100.89148			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	81.48166			81.44556			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	91.23787			91.18648			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.97791		12.35000	104.94373			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.81868		100.00000	15.78037			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.18238			100.15863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond		0.00000	101.04961			101.02529			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.69867			101.67594			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.80123			100.77921			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.06613		100.00000	4.05617			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	40.76179		100.00000	40.66304			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.99980		100.00000	11.97073			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	26.04263		100.00000	25.97954			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	107.40261			107.35335			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	76.57651			76.54066			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.75500	106.12630		8.76500	106.05085			0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond		8.92000	107.27398		8.93000	107.18543			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.59000	108.93496		9.59000	108.90708			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	96.72467			96.84761			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.81000	110.28666		7.80000	110.28321			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	101.48339			101.46019			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.80000	106.22701		8.81000	106.17506			0.00	0	127,160,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.14810			101.04366			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	102.31535			102.29281			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	99.97875			99.95735			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.03172			100.08553			0.00	0	1,570,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.02994			100.08419			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.95500	105.59625		6.95000	105.57944			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		8.56500	99.94653		8.58000	99.87964			0.00	0	2,370,200,000.00
SBN27	On 15/09/2015	Spot Bond		7.76500	106.39815		7.76000	106.38011			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	106.22907		7.96000	106.20616			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.55500	106.58071		7.55000	106.56324			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.15000	101.23970		8.16000	101.19209			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.70000	106.45460		7.69500	106.43674			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.97000	106.22041		7.96000	106.20616			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.91233			100.89116			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.56192			100.53937			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.80000	103.70044		7.81000	103.65256		10,920,000,000,000.00	1,400,000,000	700,000,000.00	
SBS15	On 26/04/2016	Spot Bond		0.00000	100.66906			100.65168			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.78461			100.76296			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.72222			104.69959			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.60500	111.38892		8.61500	111.31094			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.79500	106.29095		9.80000	106.22879			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.70645			101.68320			0.00	0	960,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.61301			101.59455			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.57257			101.55177			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.75941			103.73841			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.64500	104.63179		8.66000	104.55176			0.00	0	14,804,900,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	15.09659		100.00000	15.06336			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.21000	107.56935		9.22000	107.47909			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.28355			100.18118			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.72000	103.17119		8.73000	103.10976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	8.59500	100.62710	8.60000	100.56859			0.00	0	0.00		
SBS30	On 12/06/2019	Spot Bond	0.00000	100.93514		100.91482			0.00	0	0.00		
SBS31	On 27/06/2027	Spot Bond	9.54500	105.43451	9.55000	105.37096			0.00	0	0.00		
SBS32	On 19/09/2017	Spot Bond	0.00000	100.80379		100.78326			0.00	0	0.00		
SBS33	On 19/09/2019	Spot Bond	0.00000	100.82547		100.80439			0.00	0	0.00		
SBS34	On 19/09/2024	Spot Bond	9.69500	103.63504	9.70000	103.57605			0.00	0	1,500,000,000.00		
SBS4	On 16/11/2021	Spot Bond	9.15500	101.03404	9.16500	100.95928			0.00	0	400,000.00		
SBS9	On 07/07/2016	Spot Bond	7.61000	109.45012	7.60000	109.44418			0.00	0	530,000,000.00		
SBSI11	On 07/12/2023	Spot Bond	2.19000	278.43294	2.19000	278.34323			0.00	0	0.00		
SBSI12	On 31/01/2017	Spot Bond	1.44500	130.51506	1.44500	130.47566			0.00	0	0.00		
SCM107	On 15/09/2017	Spot Bond	0.00000	105.30000		105.30000			0.00	0	0.00		
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00		
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00		
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00		
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00		
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00		
SGI002	On 10/07/2017	Spot Bond	0.00000	100.36806		100.34863			0.00	0	0.00		
SHF01	On 15/12/2016	Spot Bond	100.00000	14.95090	100.00000	14.91429			0.00	0	0.00		
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494			0.00	0	0.00		
SHI05	On 31/01/2017	Spot Bond	2.07000	128.75207	2.07000	128.71104			0.00	0	0.00		
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.45794	6.50000	100.44030			0.00	0	0.00		
SHS01	On 15/12/2016	Spot Bond	0.00000	102.28659		102.26411			0.00	0	0.00		
SHS03	On 29/06/2015	Spot Bond	0.00000	100.65559		100.63335			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	102.17604			102.15327			0.00	0	700,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.78000	102.82576		8.79000	102.77826			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.89680			101.87382			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.67235			100.65078			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.78366			100.76271			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.71971			100.69984			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.00527			100.98345			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	63.64140		100.00000	63.44271			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.89996			100.87809			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.57243		100.00000	22.51714			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.52579		100.00000	33.41996			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.70108		100.00000	24.62396			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.09000	103.94829		9.10000	103.84648			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.20150			100.17908			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.56221			100.53763			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86000	104.87082		7.85000	104.86568			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.66500	101.86206		8.68000	101.79084			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.10000	101.36612		8.11000	101.31857			0.00	0	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.41779			101.39675			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.62418			101.60432			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.92794			101.90712			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.88962			100.86947			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.91349			100.89280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000		99.95960			99.93915			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.85000		105.94259		7.86000	105.90465			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.29662			100.27567			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.57910			100.55861			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.27058			100.24884			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.00500		96.27300		9.01500	96.20834			0.00	0	110,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.29346			101.27069			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.75940			100.73592			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.04067			100.02051			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.06300		89.45277		9.07300	89.38645			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.55500		91.75148		8.56500	91.68441			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.00500		103.32403		7.00000	103.30516			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.54500		96.71317		8.56000	96.63116			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.91232			100.88961			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.93000		101.79740		7.94000	101.75008			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000		109.78501		2.49000	109.64856			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.01500		102.77330		8.03000	102.69918			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.74858			101.72092			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.49500		110.85815		9.50000	110.79267			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.13327			101.11294			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.59000		79.96182		9.59000	79.94113			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.17133			100.14894			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.82502			100.80289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond	0.00000	100.26027			100.24020			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.76804			100.74496			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.29057			100.26816			0.00	200,000,000	100,000,000.00
SY1138	On 02/02/2015	Spot Bond	0.00000	98.25631			98.23815			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	95.80052	100.00000		95.54974			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	99.65621			99.63902			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	101.65392			101.60922			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	99.55323			99.53604			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	101.66880			101.61823			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	99.43180			99.41458			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	99.28880			99.27145			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	99.28461			99.26757			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98273			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98331			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000	99.89641			99.87914			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000	99.79317			99.77594			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000	99.79284			99.77558			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000	99.48721			99.48587			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000	99.67257			99.65534			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	99.65462			99.63735			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	99.65480			99.63754			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	99.55185			99.53462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1185	On 28/11/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	100.00000	91.70854	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.76500	106.01707	6.76000	106.00228				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.50500	104.18090	8.51000	104.12113				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	98.91599	100.00000	99.18478				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.34787	100.00000	43.24285				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.17187		100.15189				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.91144		99.89319				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.13941		101.11897				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.23695		101.21907				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.70975		100.69015				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.74488		100.72433				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	99.59692		99.57939				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	99.38460		99.36750				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.01751		100.00003				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.86000	103.52454	7.85000	103.51909				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.18008		100.16004				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.18484		100.16427				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.17301	7.83000	102.15169				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.17745		100.15771				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.18341		100.16301				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.18546		102.16321				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.17745			100.15771			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.18341			100.16301			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.98849		7.16000	101.96900			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.19509			100.17337			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.19413			100.17253			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.21693			100.19278			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.21385			100.19004			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.30621			100.27210			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.29571			100.26278			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.17721			100.15749			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.18484			100.16427			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.37290		8.73000	102.30162			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.17650			100.15686			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.18341			100.16301			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.53500		101.17913		8.55000	101.06338			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.17894			100.15817			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.18745			100.16574			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.19556			100.17380			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.19295			100.17147			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.19621			106.49759			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.21646			100.19235			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.21550			100.19152			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		107.08626			107.05937			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.28988			100.25759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.29081			100.25841			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.29282			110.09932			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.67260			100.65236			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.69500			100.67407			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.88500		102.05570		8.90000	101.90680			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.75317			100.73045			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.82471			100.79979			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.11461			101.08074			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.18770			100.16596			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.92727		101.06155	5.91277			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.34991			100.33143			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.19794			100.17591			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.20744			100.18436			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.30715			100.27293			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.51705			100.49655			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.18405			100.16272			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.18648			100.16488			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.18405			100.16272			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.18648			100.16488			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.18770			100.16596			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.18259			100.16142			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.18648			100.16488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.19986			100.17677			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.19986			100.17677			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.19986			100.17677			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.21929			100.19405			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.22414			100.19837			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.21807			100.19297			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.31480			100.27899			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.32082			100.28434			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.31841			100.28220			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.20500	102.27562		7.20000	102.24858			0.00	0	1,760,000,000.00
TL20	On 22/02/2020	Spot Bond		9.28500	90.68971		9.30000	90.61214			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.65000	108.48801		7.66000	108.43845			2,907,000,000,000.00	380,000,000	27,950,000,000.00
TN20	On 17/09/2020	Spot Bond		9.13500	107.30581		9.14500	107.23284			371,794,500.00	40,700	21,200,040,700.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.05039		100.00000	1.04711			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.42000	108.03533		9.43000	107.94516			0.00	0	9,800,000,000.00
TN25	On 19/08/2025	Spot Bond		9.62500	100.97800		9.63000	100.91924			0.00	0	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond		9.64500	98.59124		9.65000	98.53076			0.00	0	6,805,110,000.00
TN30	On 09/10/2030	Spot Bond		10.09000	103.78207		10.10000	103.67366			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond		10.58500	102.02871		10.59000	101.95527			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.43506			101.41531			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	102.43617			102.41587			0.00	1,100,000,000	1,750,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.54281			101.52179			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.58177			101.56022			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.58579			101.56419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.77813			101.75391			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	102.17705			102.14741			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.57304			101.55146			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.59525			100.57593			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.46073			100.43982			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.47006			100.44874			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.37842			100.35842			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.40504			100.38363			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.94648		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.94781		9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.94850		100.00000	9.92284			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.88917			100.86912			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.94237			100.92108			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.97190			100.94993			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.97780			100.95569			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	101.14279			101.11685			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	101.50604			101.47164			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.61299		100.00000	11.56192			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	99.76004			99.74404			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	99.54172			99.52592			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	98.59592			98.57940			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	98.10250			98.08334			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	97.01347			96.99869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	97.63236			97.61372			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	97.41606			97.39774			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.17504			97.15682			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	96.93684			96.91872			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.21748			96.19955			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	95.94659			95.92857			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.77385			98.75658			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.28940			95.27078			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	95.11785			95.09956			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.81359			94.79513			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.48984			94.47116			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	94.20996			94.19122			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	94.63409			94.59548			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	98.92013			98.90352			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	93.55263			93.51448			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.47626		100.00000	14.44118			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	84.29214		100.00000	99.46524			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	101.32308			101.30544			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	101.24979			101.23219			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	101.21345			101.19587			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	58.13147		100.00000	57.69514			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.26199			100.24452			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	101.84911			101.83005			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	101.64594			101.62879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC071	On 16/01/2015	Spot Bond	0.00000		101.57232			101.55523			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		101.46153			101.44453			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.35524			101.33559			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		101.58686			101.56980			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.22291			101.20518			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		101.59196			101.57484			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.85500		110.46905		8.86500	110.39219			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.57040			100.55101			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.60139			100.58316			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		99.76979			101.63144			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.76195			101.68444			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.76169			101.68672			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.62311			100.60196			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.63941			100.61771			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00000		113.27476		6.99000	113.26922			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000		242.63827		1.29000	242.56606			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.62500		105.08957		6.62000	105.07382			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.25000		107.80899		7.26000	107.76434			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.62000		109.00848		7.63500	108.92736			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.91000		108.59711		7.92500	108.50557			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.99500		108.82089		8.00500	108.74569			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Z014	On 30/06/2015	Spot Bond	6.25500	95.95027		6.25000	95.93735			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	6.18500	94.24810		6.18000	94.23679			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	5.77500	99.49625		5.77000	99.48104			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	6.25500	95.93421		6.25000	95.92130			0.00	0	0.00	
Z083	On 30/09/2019	Spot Bond	7.01000	71.24983		7.02500	71.18547			0.00	0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	50.86191		100.00000	50.76541			0.00	0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	26.92185		100.00000	26.87077			0.00	0	0.00	
Total for j-Bonds :										42,562,211,082,774,500.00	8,429,635,800	24 792 018	100.00
Grand Total:										42,562,211,637,196,500.00	8,429,651,658	24 795 724	178.00