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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2014

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	10.98450	10.98450	11.02020	11.02020		10.12	0.00	0	0.00
\$ / R	11.26	Put	279.11900	0.27912	245.87020	0.24587	279.119	14.48	0.00	0	6,000.00	
\$ / R	11.38	Call	1.44020	0.00144	2.25850	0.00226	1.440	16.50	0.00	0	6,000.00	
\$ / R	11.38	Put	396.94020	0.39694	362.05850	0.36206	396.940	16.50	0.00	0	6,000.00	
\$ / R		On 29/10/2014	Any day expiry	10.98270	10.98270	11.02380	11.02380		10.61	0.00	0	668.00
\$ / R	10.80	Put	13.19620	0.01320	9.44390	0.00944	13.196	12.47	0.00	0	500.00	
\$ / R	11.08	Call	27.58260	0.02758	40.67740	0.04068	27.583	11.51	0.00	0	5,000.00	
\$ / R	11.15	Put	183.04110	0.18304	149.75400	0.14975	183.041	12.31	0.00	0	500.00	
\$ / R	11.69	Call	0.33480	0.00033	0.46480	0.00046	0.335	18.38	0.00	0	500.00	
\$ / R	13.33	Call	0.01650	0.00002	0.01440	0.00001	0.016	40.84	0.00	0	500.00	
\$ / R		On 30/10/2014	Any day expiry	10.98450	10.98450	11.02560	11.02560		10.72	0.00	0	0.00
\$ / R	11.36	Put	379.19460	0.37919	340.17820	0.34018	379.195	14.03	0.00	0	6,000.00	
\$ / R	11.50	Call	1.30130	0.00130	2.08230	0.00208	1.301	15.32	0.00	0	6,000.00	
\$ / R	11.50	Put	516.80130	0.51680	476.48230	0.47648	516.801	15.32	0.00	0	6,000.00	
\$ / R		On 04/11/2014	Any day expiry	10.99340	10.99340	11.03460	11.03460		10.53	0.00	0	0.00
\$ / R	10.16	Put	0.16060	0.00016	0.18040	0.00018	0.161	15.04	0.00	0	3,882.00	
\$ / R	10.98	Call	91.37730	0.09138	119.65080	0.11965	91.377	10.63	0.00	0	8,000.00	
\$ / R	11.91	Call	0.58850	0.00059	0.78850	0.00079	0.589	17.23	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		10.99520	10.99520	11.03640	11.03640		10.60	0.00	0	424.00
\$ / R	10.75	Call	Any day expiry	264.96050	0.26496		303.03620	0.30304	264.960	11.82	0.00	0	10,000.00
\$ / R	11.20	Call	Any day expiry	28.27610	0.02828		38.78300	0.03878	28.276	11.81	0.00	0	10,000.00
\$ / R		On 10/11/2014	Any day expiry		11.00410	11.00410	11.04530	11.04530		10.48	0.00	0	1,338.00
\$ / R		On 12/11/2014	Any day expiry		11.00760	11.00760	11.04890	11.04890		10.75	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.03080	11.03080	11.07220	11.07220		10.42	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	49.51720	0.04952		42.36820	0.04237	49.517	10.28	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	0.43890	0.00044		0.41760	0.00042	0.439	23.90	0.00	0	500.00
\$ / R		On 26/11/2014	Any day expiry		11.03260	11.03260	11.07400	11.07400		10.67	0.00	0	0.00
\$ / R	11.15	Put	Any day expiry	217.37920	0.21738		195.72590	0.19573	217.379	11.22	0.00	0	500.00
\$ / R	11.85	Call	Any day expiry	12.80650	0.01281		17.34380	0.01734	12.807	14.87	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.03620	11.03620	11.07770	11.07770		10.71	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		11.05800	11.05800	11.09960	11.09960		10.78	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		11.05980	11.05980	11.10140	11.10140		10.80	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.06160	11.06160	11.10330	11.10330		10.82	460,140,436.80	41,598	954,297.00
\$ / R	9.09	Put	Foreign Exchange Future	0.14890	0.00015		0.18710	0.00019	0.149	16.93	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	0.48520	0.00049		0.55740	0.00056	0.485	15.44	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	1.56990	0.00157		1.66070	0.00166	1.570	14.00	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	2.22940	0.00223		2.30520	0.00231	2.229	13.57	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	3.27010	0.00327		3.43040	0.00343	3.270	12.98	0.00	0	38,500.00
\$ / R	10.10	Call	Foreign Exchange Future	965.92120	0.96592	1,007.79900	1.00780	965.921	12.40	12.40	0.00	0	2,995.00
\$ / R	10.10	Put	Foreign Exchange Future	4.32120	0.00432		4.49900	0.00450	4.321	12.40	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	769.39260	0.76939	811.26140	0.81126	769.393	11.23	11.23	0.00	0	2,326.00
\$ / R	10.34	Put	Foreign Exchange Future	8.81660	0.00882		8.96730	0.00897	8.817	11.00	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	9.09590	0.00910		9.24090	0.00924	9.096	10.94	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	9.38480	0.00938		9.52340	0.00952	9.385	10.88	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	9.99440	0.00999		10.11790	0.01012	9.994	10.76	0.00	0	500.00
\$ / R	10.40	Put	Foreign Exchange Future	10.64940	0.01065		10.75410	0.01075	10.649	10.64	0.00	0	7,300.00
\$ / R	10.44	Put	Foreign Exchange Future	12.10780	0.01211		12.16530	0.01217	12.108	10.41	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	12.50620	0.01251		12.54940	0.01255	12.506	10.35	0.00	0	5,000.00
\$ / R	10.49	Put	Foreign Exchange Future	14.25440	0.01425		14.22710	0.01423	14.254	10.12	0.00	0	3,000.00
\$ / R	10.50	Put	Foreign Exchange Future	14.74580	0.01475		14.68430	0.01468	14.746	10.06	0.00	0	34,450.00
\$ / R	10.52	Put	Foreign Exchange Future	16.67780	0.01668		15.64840	0.01565	16.678	10.09	0.00	0	9,425.00
\$ / R	10.55	Put	Foreign Exchange Future	19.94330	0.01994		17.22930	0.01723	19.943	10.13	0.00	0	3,283.00
\$ / R	10.60	Put	Foreign Exchange Future	26.46950	0.02647		22.97800	0.02298	26.469	10.20	0.00	0	10,558.00
\$ / R	10.63	Put	Foreign Exchange Future	31.10080	0.03110		27.09740	0.02710	31.101	10.24	0.00	0	2,359.00
\$ / R	10.70	Put	Foreign Exchange Future	44.25270	0.04425		38.87080	0.03887	44.253	10.34	0.00	0	22,902.00
\$ / R	10.73	Call	Foreign Exchange Future	382.58160	0.38258	418.23180	0.41823	382.582	10.38	10.38	0.00	0	6,524.00
\$ / R	10.74	Call	Foreign Exchange Future	374.98030	0.37498	410.39640	0.41040	374.980	10.39	10.39	0.00	0	3,499.00
\$ / R	10.78	Call	Foreign Exchange Future	345.37780	0.34538	379.80940	0.37981	345.378	10.45	10.45	0.00	0	3,000.00
\$ / R	10.80	Call	Foreign Exchange Future	331.07370	0.33107	364.98510	0.36499	331.074	10.47	10.47	0.00	0	500.00
\$ / R	10.81	Put	Foreign Exchange Future	72.44860	0.07245	64.39280	0.06439	72.449	10.49	10.49	0.00	0	6,000.00
\$ / R	10.82	Put	Foreign Exchange Future	75.51110	0.07551	67.18210	0.06718	75.511	10.50	10.50	0.00	0	41,000.00
\$ / R	10.86	Call	Foreign Exchange Future	290.23460	0.29023	322.47170	0.32247	290.235	10.56	10.56	0.00	0	1,000.00
\$ / R	10.90	Call	Foreign Exchange Future	264.79000	0.26479	295.82940	0.29583	264.790	10.61	10.61	0.00	0	13,000.00
\$ / R	10.93	Put	Foreign Exchange Future	115.06320	0.11506	103.46590	0.10347	115.063	10.65	10.65	0.00	0	79,241.00
\$ / R	10.94	Put	Foreign Exchange Future	119.20590	0.11921	107.29040	0.10729	119.206	10.67	10.67	0.00	0	3,000.00
\$ / R	10.95	Put	Foreign Exchange Future	123.43940	0.12344	111.20260	0.11120	123.439	10.68	10.68	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	207.59740	0.20760	235.41120	0.23541	207.597	10.75	0.00	0	37,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	145.99740	0.14600	132.11120	0.13211	145.997	10.75	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	178.26330	0.17826	203.46710	0.20347	178.263	10.87	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	166.21920	0.16622	188.70290	0.18870	166.219	11.01	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	200.78050	0.20078	180.65770	0.18066	200.780	11.06	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	151.36830	0.15137	171.92150	0.17192	151.368	11.20	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	144.43350	0.14443	164.32170	0.16432	144.434	11.30	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	128.43910	0.12844	146.73050	0.14673	128.439	11.54	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	266.83910	0.26684	243.43050	0.24343	266.839	11.54	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	114.22480	0.11422	131.01570	0.13102	114.225	11.78	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	92.57940	0.09258	106.92520	0.10693	92.579	12.22	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	80.58380	0.08058	93.48000	0.09348	80.584	12.50	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	70.24200	0.07024	81.82950	0.08183	70.242	12.79	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	502.55630	0.50256	471.64490	0.47164	502.556	12.99	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	50.25580	0.05026	59.10260	0.05910	50.256	13.52	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	48.15340	0.04815	56.64660	0.05665	48.153	13.62	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	47.14050	0.04714	55.46230	0.05546	47.141	13.67	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	37.49570	0.03750	44.34100	0.04434	37.496	14.22	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	35.28440	0.03528	41.78470	0.04178	35.284	14.37	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	30.11040	0.03011	35.78540	0.03579	30.110	14.78	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	27.87020	0.02787	33.17890	0.03318	27.870	14.98	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	25.83030	0.02583	30.80120	0.03080	25.830	15.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	25.34950	0.02535	30.23970	0.03024	25.349	15.23	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	23.10470	0.02310	27.61660	0.02762	23.105	15.48	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	961.50470	0.96150	924.31660	0.92432	961.505	15.48	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	22.68600	0.02269	27.12620	0.02713	22.686	15.53	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	19.31500	0.01932	23.17120	0.02317	19.315	15.99	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	11.98780	0.01199	15.34830	0.01535	11.988	16.43	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	11.65470	0.01165	14.93370	0.01493	11.655	16.44	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	1.51470	0.00151	2.00560	0.00201	1.515	17.40	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	1.26670	0.00127	1.67870	0.00168	1.267	17.49	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.74010	0.00074	0.98100	0.00098	0.740	17.73	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.71910	0.00072	0.92390	0.00092	0.719	17.81	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.27300	0.00027	0.38330	0.00038	0.273	25.26	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.06710	11.06710	11.10870	11.10870		10.76	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	71.54930	0.07155	63.62210	0.06362	71.549	10.43	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	234.11610	0.23412	212.50250	0.21250	234.116	11.24	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	26.44390	0.02644	31.15840	0.03116	26.444	15.35	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.90850	0.00091	0.98850	0.00099	0.908	21.10	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.07430	11.07430	11.11610	11.11610		10.82	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	244.35010	0.24435	222.43130	0.22243	244.350	11.33	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	112.46450	0.11246	127.82810	0.12783	112.465	12.08	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	358.16450	0.35816	331.72810	0.33173	358.164	12.08	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.08160	11.08160	11.12340	11.12340		10.96	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.15350	11.15350	11.19480	11.19480		10.99	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	98.91260	0.09891	88.84640	0.08885	98.913	10.39	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.21930	0.00222	1.89700	0.00190	2.219	18.87	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.20700	11.20700	11.24870	11.24870		11.39	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	115.74710	0.11575	105.61830	0.10562	115.747	10.60	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	22.53740	0.02254	28.11350	0.02811	22.537	23.84	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.20890	11.20890	11.25070	11.25070		11.39	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.21080	11.21080	11.25260	11.25260		11.40	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.24340	11.24340	11.28540	11.28540		11.62	3,148,152.00	280	121,943.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.97320	0.01997	19.56840	0.01957	19.973	11.10	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	35.15970	0.03516	34.02400	0.03402	35.160	10.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	58.19020	0.05819	55.51470	0.05551	58.190	10.56	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	107.09750	0.10710	97.81180	0.09781	107.098	10.50	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	119.83960	0.11984	109.84700	0.10985	119.840	10.59	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	159.54680	0.15955	147.55790	0.14756	159.547	10.84	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	272.69290	0.27269	291.28630	0.29129	272.693	12.18	136,346.45	500	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	218.52810	0.21853	233.62540	0.23363	218.528	12.93	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	168.39160	0.16839	180.04670	0.18005	168.392	13.86	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	145.30240	0.14530	155.25880	0.15526	145.302	14.41	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	84.83080	0.08483	90.66650	0.09067	84.831	16.58	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	60.35960	0.06036	64.52910	0.06453	60.360	18.03	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	38.17730	0.03818	42.19690	0.04220	38.177	22.69	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.26440	11.26440	11.30660	11.30660		11.65	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	128.30580	0.12831	118.30750	0.11831	128.306	10.68	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	37.27690	0.03728	43.36650	0.04337	37.277	24.81	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.27400	11.27400	11.31620	11.31620		11.63	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	306.21160	0.30621	289.35060	0.28935	306.212	11.52	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	137.15250	0.13715	146.03000	0.14603	137.153	15.17	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.32560	11.32560	11.36860	11.36860		11.98	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	133.86850	0.13387	126.26950	0.12627	133.869	10.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	48.32640	0.04833	53.58160	0.05358	48.326	24.72	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.38320	11.38320	11.42680	11.42680		12.22	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	146.50490	0.14650	140.25380	0.14025	146.505	10.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	54.02310	0.05402	61.04860	0.06105	54.023	24.52	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.41490	11.41490	11.45890	11.45890		12.25	14,188,720.70	1,243	19,468.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	134.46550	0.13447	128.73200	0.12873	134.465	10.90	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	139.25430	0.13925	133.32570	0.13333	139.254	10.89	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	217.23850	0.21724	203.45000	0.20345	217.238	11.16	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	225.95740	0.22596	211.82010	0.21182	225.957	11.22	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	262.67400	0.26267	247.13570	0.24714	262.674	11.42	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	272.30470	0.27230	256.41730	0.25642	272.305	11.47	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	378.05370	0.37805	358.76390	0.35876	378.054	11.99	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	152.56780	0.15257	159.81690	0.15982	152.568	17.17	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	135.65780	0.13566	141.96970	0.14197	135.658	17.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	120.51310	0.12051	125.97640	0.12598	120.513	18.48	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.44270	11.44270	11.48700	11.48700		12.42	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	157.33010	0.15733	150.40060	0.15040	157.330	10.96	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	59.65130	0.05965	63.49340	0.06349	59.651	24.59	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.50830	11.50830	11.55350	11.55350		12.58	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	166.23880	0.16624	157.46290	0.15746	166.239	11.08	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	69.63600	0.06964	73.26080	0.07326	69.636	24.43	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.56840	11.56840	11.61380	11.61380		12.74	0.00	0	0.00

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	171.39900	0.17140	165.13980	0.16514	171.399	11.14	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	72.60020	0.07260	79.13430	0.07913	72.600	24.28	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.60560	11.60560	11.65130	11.65130		12.87	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	117.83790	0.11784	112.99130	0.11299	117.838	11.15	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,131.83540	1.13184	1,172.47730	1.17248	1,131.835	11.15	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	228.58250	0.22858	221.24990	0.22125	228.583	11.23	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	840.77140	0.84077	879.00580	0.87901	840.771	11.23	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	446.62070	0.44662	465.98860	0.46599	446.621	14.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	343.22000	0.34322	357.35710	0.35736	343.220	15.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	264.12760	0.26413	274.49230	0.27449	264.128	16.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	189.07100	0.18907	188.47850	0.18848	189.071	22.12	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.63460	11.63460	11.68040	11.68040		13.00	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	177.18850	0.17719	170.99940	0.17100	177.188	11.22	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	81.85800	0.08186	85.50640	0.08551	81.858	24.29	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.69680	11.69680	11.74300	11.74300		13.12	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	181.37580	0.18138	175.51710	0.17552	181.376	11.28	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	92.33920	0.09234	99.54970	0.09955	92.339	24.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.75930	11.75930	11.80520	11.80520		13.27	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	186.23340	0.18623	181.42520	0.18143	186.233	11.39	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	88.52980	0.08853	91.77810	0.09178	88.530	24.03	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.79500	11.79500	11.84080	11.84080		13.40	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,046.57280	1.04657	1,085.55010	1.08555	1,046.573	11.61	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.81740	11.81740	11.86300	11.86300		13.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	190.65340	0.19065	184.55660	0.18456	190.653	11.49	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	83.24200	0.08324	86.01060	0.08601	83.242	23.77	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.06160	11.06160	11.10330	11.10330		10.81	0.00	0	1,523.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.24340	11.24340	11.28540	11.28540		11.61	0.00	0	204.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	31,278.71780	0.31279	33,467.37250	0.33467	31,278.718	11.72	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.41490	11.41490	11.45890	11.45890		12.25	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.60560	11.60560	11.65130	11.65130		12.87	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.72520	17.72520	17.80620	17.80620		10.34	638,107.20	36	36,936.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	116.90790	0.11691	99.11020	0.09911	116.908	10.16	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	149.78290	0.14978	127.33490	0.12733	149.783	10.20	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	842.16510	0.84217	776.67110	0.77667	842.165	11.73	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	23.26260	0.02326	27.97030	0.02797	23.263	13.67	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	19.13650	0.01914	22.76330	0.02276	19.137	14.13	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.85030	17.85030	17.93110	17.93110		10.70	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	625.37300	0.62537	569.26290	0.56926	625.373	11.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	838.36490	0.83836	775.87370	0.77587	838.365	12.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	943.82810	0.94383	878.93080	0.87893	943.828	12.34	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	14.58590	0.01459	15.66860	0.01567	14.586	16.57	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	10.50600	0.01051	10.49920	0.01050	10.506	18.21	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	10.45460	0.01045	10.44470	0.01044	10.455	18.27	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.00210	18.00210	18.08330	18.08330		11.35	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	240.33350	0.24033	257.59120	0.25759	240.333	13.27	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.25860	18.25860	18.34350	18.34350		12.34	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	18.54210	18.54210		18.63030	18.63030		12.84	0.00	0	1,005.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10231	0.10231		0.10360	0.10360		9.16	511.54	5	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10411	0.10411		0.10542	0.10542		10.80	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	13.88980	13.88980		13.95330	13.95330		9.52	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call	23.61510	0.02362		41.43940	0.04144	23.615	11.03	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry	13.88740	13.88740		13.95810	13.95810		9.91	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	13.95260	13.95260		14.02410	14.02410		10.07	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	13.99100	13.99100		14.06260	14.06260		10.26	5,050,751.00	361	73,678.00
€ / R	On 12/12/2014	13.50	Put	41.69590	0.04170		35.38860	0.03539	41.696	9.72	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	102.78270	0.10278		87.37190	0.08737	102.783	9.98	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	211.13100	0.21113		182.38930	0.18239	211.131	10.25	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	311.77320	0.31177		272.12460	0.27212	311.773	10.75	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	21.38840	0.02139		27.12170	0.02712	21.388	14.15	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	16.86050	0.01686		21.48320	0.02148	16.860	14.65	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	14.78760	0.01479		18.89040	0.01889	14.788	14.93	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	1.13930	0.00114		1.64260	0.00164	1.139	15.65	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.23020	14.23020		14.30240	14.30240		11.06	3,045,262.80	214	28,543.00
€ / R	On 16/03/2015	13.80	Put	186.95370	0.18695		171.41330	0.17141	186.954	10.31	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	272.42860	0.27243		250.22210	0.25022	272.429	10.64	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	281.98340	0.28198		259.07870	0.25908	281.983	10.68	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	187.14930	0.18715		206.43430	0.20643	187.149	13.01	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	178.93570	0.17894		197.34750	0.19735	178.936	13.14	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	146.47780	0.14648		161.35630	0.16136	146.478	13.75	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	142.81390	0.14281		157.28780	0.15729	142.814	13.82	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	122.17850	0.12218		134.33130	0.13433	122.179	14.32	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.45750	14.45750		14.53270	14.53270		11.67	361,437.50	25	1,225.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.71480	14.71480		14.79220	14.79220		12.31	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	527.20900	527.20900		527.64900	527.64900			0.00	0	0.00
AL12	On 05/02/2015		Index Future	535.38100	535.38100		535.82900	535.82900			0.00	0	0.00
AL12	On 07/05/2015		Index Future	544.55300	544.55300		545.01200	545.01200			0.00	0	0.00
AL37	On 06/11/2014		Index Future	441.16700	441.16700		441.21900	441.21900			0.00	0	3.00
AL37	On 05/02/2015		Index Future	448.00600	448.00600		448.05900	448.05900			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	522.69900	522.69900		522.86600	522.86600			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	530.80100	530.80100		530.97200	530.97200			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	476.51500	476.51500		476.74500	476.74500			0.00	0	579.00
ALBI	On 05/02/2015		Index Future	483.90200	483.90200		484.13600	484.13600			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	492.19200	492.19200		492.43400	492.43400			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.65870	9.65870		9.73350	9.73350		7.74	2,414,675.00	250	12,314.00
AU\$ / R	On 12/12/2014	9.45	Put	39.76560	0.03977		27.52360	0.02752	39.766	8.17	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	202.32390		0.20232		153.02760	0.15303	202.324	8.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	19.43130		0.01943		29.40560	0.02941	19.431	9.10	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	1.51250		0.00151		2.03000	0.00203	1.513	12.36	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.30280		0.00130		1.73360	0.00173	1.303	12.59	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.75150		9.75150		9.82720	9.82720		9.55	0.00	0	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.83840		9.83840		9.91580	9.91580		10.76	245,960.00	25	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.93870		9.93870		10.01850	10.01850		11.39	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.82690		9.82690		9.89110	9.89110		9.05	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.96360		9.96360		10.02930	10.02930		9.99	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			13.98330		13.98330		-18.79060	-18.79060			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			858.19050		858.19050		891.50500	891.50500			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			956.24960		956.24960		989.35840	989.35840			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			277.83790		277.83790		-247.38190	-247.38190			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			769.06500		769.06500		804.39570	804.39570			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.59690		11.59690		11.66400	11.66400		10.73	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.79940		11.79940		11.86760	11.86760		11.70	294,985.00	25	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79870		1.79870		1.80500	1.80500		9.99	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81530		1.81530		1.82210	1.82210		10.71	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			122.97349		122.97349		122.95480	122.95480			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.89496		124.89496		124.87625	124.87625			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			9.38370		84.65458		9.37463	84.72399			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.47111		85.96681		9.46172	86.03753			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.53987		83.65043		9.53012	83.72291			0.00	0	0.00

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	474.66300		474.66300		474.84000	474.84000			132,905,640.00	28	426.00
GOVI	On 05/02/2015	GOVI	482.02100		482.02100		482.20200	482.20200			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	490.27900		490.27900		490.46600	490.46600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.73445		117.73445		117.71748	117.71748			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.41713		118.41713		118.40025	118.40025			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	123.86235		123.86235		123.84414	123.84414			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	124.49634		124.49634		124.47809	124.47809			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	123.55998		123.55998		123.54147	123.54147			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.49055		125.49055		125.47224	125.47224			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	132.12968		132.12968		132.10996	132.10996			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.74604		132.74604		132.72621	132.72621			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	220.56700		220.56700		220.67700	220.67700			0.00	0	1,164.00
IGOV	On 05/02/2015	Index Future	224.01300		224.01300		224.12600	224.12600			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	227.87800		227.87800		227.99400	227.99400			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	598.02500		598.02500		598.32100	598.32100			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	607.45000		607.45000		607.75300	607.75300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.23134		145.23134		145.21356	145.21356			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		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000		93.83000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.20000		93.80000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.28000		93.72000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.33000		93.67000		6.29000	93.71000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.42000		93.58000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.54000		93.46000		6.53000	93.47000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.70000		93.30000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.85000		93.15000		6.82000	93.18000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.98000		93.02000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.09000		92.91000		7.07000	92.93000			0.00	0	0.00

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			7.21000		92.79000		7.20000	92.80000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12310		0.12310		0.12380	0.12380		11.27	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06570		0.06570		0.06580	0.06580		13.47	0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26480		1.26480		1.26650	1.26650			12,648.00	10	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26560		1.26560		1.26730	1.26730			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			7.90937		124.03558		7.89999	124.11754		7.05	29,768,539.20	240	43,192.00
R186	On 06/11/2014	Bond Future	7.70	Call	119.41000		0.11941		145.45000	0.14545	119.410	6.94	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	303.96000		0.30396		349.25000	0.34925	303.960	6.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,146.34000		1.14634		1,223.89000	1.22389	1,146.340	7.05	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,363.84000		3.36384		3,447.44000	3.44744	3,363.840	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	17.83000		0.01783		19.47000	0.01947	17.830	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	2.34000		0.00234		2.80000	0.00280	2.340	7.34	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	1.10000		0.00110		1.37000	0.00137	1.100	7.37	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.69000		0.00069		0.87000	0.00087	0.690	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			7.96627		120.66269		7.95651	120.74628		7.48	72,397,614.00	600	3,136.00
R186	On 05/02/2015	Bond Future	9.00	Put	92.95000		0.09295		91.59000	0.09159	92.950	7.97	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.00315		122.73183		7.99292	122.81784		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			290.07598		290.07598		290.03487	290.03487			0.00	0	908.00
R197	On 05/02/2015	Bond Future			288.59184		288.59184		288.55063	288.55063			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			233.98261		233.98261		234.62843	234.62843			0.00	0	50,353.00
R202	On 05/02/2015	Bond Future			234.44280		234.44280		235.09958	235.09958			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			7.69026		101.88556		7.68596	101.91166		5.80	18,339,400.80	180	7,653.00
R2023	On 05/02/2015	Bond Future			7.75307		103.46488		7.74854	103.49164		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			7.78611		101.31147		7.78126	101.33941		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.79913		103.19151		7.79361	103.22253		6.41	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	382.35000		0.38235		380.77000	0.38077	382.350	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			6.77078		105.05161		6.77156	105.04958		2.00	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	268.31000		0.26831		272.15000	0.27215	268.310	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	561.56000		0.56156		562.19000	0.56219	561.560	2.00	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.83136		106.68003		6.83211	106.67823		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,045.55000		2.04555		2,044.34000	2.04434	2,045.550	2.07	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.81721		104.33954		6.81770	104.33848		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			8.34957		99.23778		8.34020	99.31606			198,475.56	2	4,661.00
R2030	On 05/02/2015	Bond Future			8.40907		96.76932		8.39938	96.84904			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.45384		98.42982		8.44376	98.51164			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			8.59930		101.38009		8.58992	101.47175			4,055,203.60	40	10,565.00
R2037	On 05/02/2015	Bond Future			8.65741		98.69435		8.64773	98.78772			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.70251		100.38796		8.69248	100.48370			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			7.09062		106.30699		7.08633	106.32236		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			7.15299		103.92016		7.14828	103.93609		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.17188		105.70204		7.16657	105.71895		3.04	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.14931		103.62259		7.14266	103.64245		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	165.30000		0.16530		164.13000	0.16413	165.300	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			8.67898		103.17608		8.66958	103.27608			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.73511		100.39301		8.72542	100.49485			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.77900		102.11577		8.76897	102.22019			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.66914		102.59561		8.65975	102.69841			0.00	0	31,463.00
R2048	On 05/02/2015	Bond Future			8.72640		104.18587		8.71672	104.29054			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.76632		101.53830		8.75632	101.64550			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			7.31021		102.07387		7.31599	102.04935		3.90	0.00	0	35,969.00
R207	On 05/02/2015	Bond Future			7.37225		100.01509		7.37832	99.99045		3.89	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future			7.40350		101.73056		7.40977	101.70623		3.99	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,930.34000		1.93034	1,916.93000	1.91693		1,930.340	4.05	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.40347		99.97307		7.40947	99.95085		4.18	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,580.03000		1.58003	1,570.85000	1.57085		1,580.030	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			7.47523		97.13847		7.47596	97.13490		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			7.53706		98.64423		7.53778	98.64083		4.72	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.56846		96.93364		7.56907	96.93085		5.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.57478		98.73281		7.57487	98.73241		5.14	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	277.15000		0.27715	278.82000	0.27882		277.150	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			8.51876		78.55056		8.50935	78.62669		11.06	0.00	0	28,814.00
R209	On 06/11/2014	Bond Future	8.50	Call	598.23000		0.59823	658.12000	0.65812		598.230	10.93	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,953.01000		1.95301	2,031.84000	2.03184		1,953.010	11.06	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,385.10000		3.38510	3,462.80000	3.46280		3,385.100	11.24	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,754.64000		3.75464	3,831.87000	3.83187		3,754.640	11.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,124.14000		4.12414	4,200.99000	4.20099		4,124.140	11.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.24000		0.00024	0.33000	0.00033		0.240	11.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000		0.00000	0.01000	0.00001		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			8.57330		79.76813		8.56360	79.84573		11.32	0.00	0	26.00
R209	On 07/05/2015	Bond Future			8.61284		77.98609		8.60282	78.06554		12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.64111		79.43391		8.63058	79.51680		12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	718.27000		0.71827	710.27000	0.71027		718.270	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			173.39735		173.39735		173.37211	173.37211			0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.10669		176.10669		176.08161	176.08161			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			132.63615		132.63615		132.62040	132.62040			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.10261		133.10261		133.08697	133.08697			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			138.10655		138.10655		138.08743	138.08743			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.50180		138.50180		138.48267	138.48267			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			8.36959		89.31079		8.36023	89.38611		9.53	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.42934		90.69517		8.41967	90.77188		9.74	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.46896		88.70295		8.45893	88.78162		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			8.61896		79.36330		8.60955	79.44311		11.58	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,683.32000		4.68332	4,763.68000	4.76368		4,683.320	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			8.67493		80.59356		8.66525	80.67473		11.86	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.71364		78.68155		8.70365	78.76464		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			20,927.86000		20,927.86000		21,036.15000	21,036.15000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.88920		4.88920		4.89040	4.89040		6.30	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.86580		4.86580		4.86940	4.86940		7.12	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future			1.70840		1.70840		1.70850	1.70850		15.74	0.00	0	13.00

Total for Derivatives : **747,342,867.15** **45,662** **3 708 619.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.53915			100.51997			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.85000		106.02463		6.85000	106.00522			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.70823			100.68645			0.00	0	0.00

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	8.27000	104.53393		8.26500	104.52909			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.26859			100.24742			0.00	0	1,500,000,000.00
AA07	On 15/04/2021	Spot Bond	8.93500	103.01343		8.93500	102.98869			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.41852			101.39546			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.51719			101.49393			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.13500	100.79594		9.13000	100.78788			0.00	0	300,000,000.00
AB06	On 27/03/2015	Spot Bond	6.97000	101.15261		6.97000	101.13382			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.43448			100.41359			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.56000	103.65688		8.56000	103.63328			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	275.91044		2.31000	275.82064			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.78575			101.76644			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.42866			101.40839			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.86149			100.83951			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.89487			100.87208			0.00	1,800,000,000	900,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.91698			100.89364			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.41088			100.39323			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.14061			100.12050			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.81529			99.79449			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	90.38258		100.00000	90.16214			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	171.83709		2.05000	171.78231			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.20512		2.76000	164.14965			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.06280		2.17000	175.00646			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.58696		1.82000	184.52927			0.00	0	0.00

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	7.75625	78.41631		7.75625	78.40027			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.75625	78.41631		7.75625	78.40027			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	100.79247			100.76960			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	100.43254			100.41280			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.30130			100.28062			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	7.04500	103.29835		7.04500	103.27862			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	100.58532			100.56553			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14000	106.92226		7.14000	106.90153			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.25879			100.23675			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000	107.76318		2.68000	107.72705			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	159.06959		2.49000	159.01699			0.00	0	0.00

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		214.16023		2.37000	214.70046			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	9.29000		92.41902		9.28500	92.42280			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		101.89266			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		100.28000			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		108.62010		9.63000	108.60135			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	9.30500		112.26412		9.29500	112.31246			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.64000		91.34059		8.64000	91.31937			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	9.40000		111.54374		9.39000	111.59126			0.00	0	0.00

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		101.03637			101.01327			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.93368			99.91159			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.91000		106.85662	7.91000	106.83372				6,328,000,000.00	800,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.64500		104.30185	8.64500	104.27760				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.80000		100.65215	6.80000	100.63386				0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.69000		101.19028	8.63500	101.40372				52,024,895,736,000.00	5,986,754,400	3,583,077,200.00
ABS7	On 11/09/2026	Spot Bond	9.50000		96.20313	9.49000	96.24641				0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.80000		103.07198	7.79500	103.05677				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		279.77434	2.12000	279.68473				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000		130.77506	1.34000	130.73596				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.04000		133.34405	2.04000	133.30165				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00484	100.00000	0.00482				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		60.33425	100.00000	60.18809				0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.30000		103.36758	11.30000	103.33619				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.90691		101.87833				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.03445	100.00000	6.01967				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.95388		101.92460				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.62007		102.58092				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.96813	100.00000	35.88004				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.85994		101.83204				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.98620	11.00000	65.96734				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.01960	100.00000	22.96323				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	100.86756			100.84259			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.94833			100.92111			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.83152			100.80756			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.85587			100.83123			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.86658			100.84164			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.04657			102.02272			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.04657			102.02272			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.05837			102.03438			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.05837			102.03438			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.03476			102.01106			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.20029			92.18163			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.92665			100.90592			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.71420			100.69119			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.84129			100.81706			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.86540			100.84049			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.87509			100.84991			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.85563			100.83099			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.81205			100.78864			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.09000	104.74413		9.09500	104.69744			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.02110			99.99983			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.68183			100.66109			0.00	0	0.00

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	86.09907			86.07901			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	169.17756			170.26188			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	169.19457			170.27849			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.83143			100.80748			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.83862			101.81589			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	101.24463			101.22125			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.83796			101.81526			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	102.61486			102.59128			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	102.54018			102.51717			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.86947			100.84902			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	101.48161			101.45926			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	102.17657			102.15528			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.83437			100.81033			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	101.98456			101.96241			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.74100			100.71957			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.72439			100.70343			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.75662			100.73476			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.81704			100.79349			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.78290			100.76030			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.74393			100.72242			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.75467			100.73287			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.05281		10.23000	101.02496			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.76523			100.74313			0.00	0	0.00

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	100.74881		100.72717			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.76715		116.58681			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	105.64764	9.20500	105.64048			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.81405		100.79058			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.62594	1.75000	116.58972			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.94552		100.92506			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.75546		100.73363			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.79642		100.77452			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.82048		100.79791			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.77234		100.75113			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.87471		100.85246			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.01114		100.98833			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.53821		102.51694			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.76368		100.74270			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.90417		101.88286			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.81567		100.79323			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.79692		100.77393			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.83817		100.81402			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.85083		100.82632			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.22392		101.20370			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.47407		101.45369			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.85383		100.82925			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.85383		100.82925			0.00	0	0.00

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	100.89734			100.87260			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.80123			100.77921			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.90173			100.87581			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.94400			102.92150			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.89734			100.87260			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	95.10177			95.08296			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.87040			100.84536			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.85893			100.83527			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.92003			123.70129			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.80059			124.58729			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.75307			100.73240			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.74632			100.72584			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.34268			101.32239			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.76463			100.74364			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.03820			98.01353			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.79642			100.77452			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.75403			100.73334			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.75307			100.73240			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.82269			100.79898			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.73464			101.71032			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.93543			99.91374			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	99.93774			99.91672			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	102.77000			102.75103			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			0.00	0	0.00

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	15.62858		100.00000	15.57924			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.37657			101.35605			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.51487			101.49226			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.60699			101.58299			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.16591			100.14487			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.18209			100.15903			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.20364			100.17788			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.15983			100.13982			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.69500	98.63888		7.69500	98.61842			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.20434			100.17875			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.23678			100.20712			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.53000	101.18264		8.52500	101.17731			4,265,000,000.00	500,000	2,800,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.40000	113.08856		9.39000	113.12286			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.25000	106.06242		7.24500	106.04817			0.00	0	0.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.03000	105.19750		9.02500	105.20419			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	11.64222		100.00000	11.61631			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.76000	106.01546		9.75000	106.06847			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.74000	163.34299		2.74000	163.28793			14,796,000,000,000.00	5,400,000,000	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	101.14178			101.12043			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	100.92876			100.91031			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.96988			100.94945			0.00	0	0.00
APF01		On 26/09/2017	Spot Bond	0.00000	100.69697			100.67451			0.00	0	0.00

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		9.96392		100.00000	100.00000			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.86960			100.85067			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.72708			101.69843			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.74340			100.72407			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		100.77234			100.75113			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.86172			100.83391			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.19189			101.16728			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		98.71000			97.23000			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		101.07877			101.05653			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		94.53604			93.69909			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000		295.85475		2.62000	296.55508			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		91.97489			102.16348			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			102.55238			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.79770			98.75435			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		102.07642			102.72063			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		89.53483			88.69952			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000		100.36851			100.35096			0.00	0	0.00

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	100.28762			100.26544			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	21.70669		100.00000	21.56961			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.92482			100.90369			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.70484			100.68553			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.69518			100.67614			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.62157			100.59970			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.68000	104.37372		8.67500	104.36609			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.50416			100.48535			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.99863			100.97838			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.30566			100.28728			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	101.66755			101.64599			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	101.38011			101.35765			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.21500	105.35327		9.21500	105.32734			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.38000	104.60380		7.38000	104.58298			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	31.37680		100.00000	31.23882			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.62590			100.60112			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.51000	104.33646		8.51000	104.31257			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.98271	102.15445		10.97100	102.13323			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.02712	101.10574		11.01413	101.08230			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.05494	101.07882		11.04260	101.05519			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.84175			100.81108			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.08170	101.03588		11.06998	101.01288			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.66587	101.19310		11.65579	101.18779			0.00	0	0.00

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	100.86061			100.82926			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.86061			100.82926			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.86067			100.82932			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.23271	100.66242		11.22100	100.64082			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.18002	101.11204		11.16817	101.09033			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.02712	101.10574		11.01413	101.08230			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06062	101.28908		11.04892	101.26918			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.21433	100.95458		10.19150	100.94957			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.81918			100.78932			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.80720			100.77867			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.80720			100.77867			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	10.89363	100.28778		10.91151	100.23449			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.28500	100.39091		11.28500	100.36056			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.78501			100.75728			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.21000	98.34347		11.21000	98.31393			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	100.74768			100.72039			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.70046		9.28000	100.67537			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.79612			100.76798			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.08000	100.60294		11.07500	100.58639			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.77391			100.74658			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.79241			100.76441			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.79241			100.76441			0.00	0	0.00

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	100.76502			100.73801			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.80381			100.77450			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	100.80381			100.77450			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.76650			100.73944			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.77779			100.74943			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.80391			100.77459			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.59294			100.57123			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.63452			100.61131			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.98271	102.36481		13.97100	102.33526			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.14087	101.56179		15.11722	101.56397			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.99680	101.35803		13.97654	101.34427			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.03151			100.99483			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.03151			100.99483			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.03151			100.99483			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.06807			101.03005			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.90310			100.87108			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	22.13893		100.00000	22.09693			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.00339		100.00000	19.95494			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.20534		100.00000	18.16123			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.23786		100.00000	11.21064			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.23786		100.00000	11.21064			0.00	0	0.00

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		13.58711		100.00000	13.55419			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.77300		100.00000	11.74448			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.20057			100.18194			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.13512			100.11554			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.38544			100.36626			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.40811			100.38785			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.65782		100.00000	7.63906			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.65782		100.00000	7.63906			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		98.91599		100.00000	99.18478			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		90.57072		100.00000	90.34653			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000		6,000,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.02000		180.77171		2.02000	180.71433			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.92000		157.34665		7.91000	157.51757			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.92000		157.65183		7.91000	157.82113			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30500		98.73550		8.29500	98.79284			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.12192			101.09842			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.68000		98.94055		7.67500	98.93460			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.11130			101.09216			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.14362			100.12283			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.14645			100.12525			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.15586			100.13331			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.16525			100.14136			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.19124			100.16359			0.00	0	0.00

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		21.33062		100.00000	21.27895			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		99.96295			99.94430			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		99.96103			99.94144			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		99.96020			99.94021			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		99.95993			99.93980			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		99.95664			99.93490			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		99.95225			99.92837			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		16.69603		100.00000	16.65558			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		16.69603		100.00000	16.65558			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.86792			100.84675			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.93207			100.90940			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.94956			100.92648			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.06000		102.60434		8.06000	102.58194			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.00201			100.97770			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.09507			101.06857			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.91429		100.00000	14.87776			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.91429		100.00000	14.87776			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		102.00935			101.98871			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.57780			100.55660			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.39000		104.64994		8.38500	104.64567			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		98.20531			98.18754			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		98.50819			98.50394			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		96.77366			96.76447			0.00	0	0.00

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	101.23918			101.22007			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.43364			101.41162			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.23258			101.21424			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.29352			101.27425			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.40424			101.38330			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.86464			101.83671			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.61632			102.57653			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	60.26722		100.00000	60.11961			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.02256			100.00016			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.02332			100.00025			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	97.40520			97.38667			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	96.74254			96.70330			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.17617			93.15706			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	98.52170			98.50451			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.46288		100.00000	26.39878			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.86205			100.84120			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.51529			101.49286			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.30500	99.90003		7.30500	99.88006			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.21000	108.61703		9.21000	108.59046			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.54774			105.52571			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.11000	101.71416		9.11000	101.68954			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.28000	98.71124		12.27500	98.69350			1,228,000,000,000.00	100,000,000	100,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	99.83458			99.80662			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.24000	103.74983		11.23500	103.73570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		101.61710			101.59494			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.10000		104.93103		9.10000	104.90567			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.36699			100.33560			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.68000		99.71045		11.67500	99.69751			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.54611			102.46057			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.25627			101.22597			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.70384			101.68325			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.96500		97.92677		9.96500	97.90090			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.77000		120.43451		9.76000	120.46684			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.60000		116.82968		9.59000	116.86691			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.93000		116.19303		8.92000	116.23848			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.56886			101.53631			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41000		101.79183		11.41000	101.76064			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.89762			101.87185			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.60879			101.57995			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.62349			103.59460			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.19146			100.16381			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.90995			100.88414			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	100.00000		22.46572		100.00000	22.29709			0.00	0	4,000,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.26018			100.13588			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.38699			101.36148			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.69111			100.66587			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.71722			100.69103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		100.74750			100.72021			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.55258			102.51443			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.52632			102.48857			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.66505			102.62523			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		101.78447			101.76024			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.83154			100.80759			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.63565			101.61485			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.24073		10.11000	103.21306			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.46324			100.44132			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.82626		2.76000	120.78550			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		120.72896		3.14000	120.68695			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.30371		8.25000	101.28110			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.74000		122.99517		2.74000	122.95362			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.20448		2.40000	120.16497			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.15623			101.12318			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.50000		100.28806		8.49500	100.27403			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.17059			100.14924			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.17290			100.15097			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.55000		100.35580		8.54500	100.34166			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.55000		100.35580		8.54500	100.34166			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.60000		103.47946		8.59500	103.46517			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.85103			100.82652			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.93475			100.90791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.32685			100.30766			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.32685			100.30766			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	101.56361			101.54237			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.86237			100.83756			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	101.33473			101.31286			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	101.41656			101.39339			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.62715		9.35000	101.60192			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.62715		9.35000	101.60192			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	101.33473			101.31284			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	101.33822			101.31627			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.03378			101.01339			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.85607			100.83590			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.93216			100.91250			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.93617			100.91653			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.85607			100.83590			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.85607			100.83590			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.90357			100.88312			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	101.68623			101.66471			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.27085			101.24881			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	101.79587			101.77449			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	101.79587			101.77449			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	101.79587			101.77449			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.16591			101.14360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.01000	103.12577		9.00500	103.11881			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.86288			100.84210			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.96305			100.93541			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.17708			101.15585			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.17251			101.15142			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.22166			101.19915			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.41204			101.38997			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.59612			101.57008			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.40908			101.38684			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.94478			102.92219			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.15329			102.13143			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.00534			100.98461			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.79625			100.77567			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.76271			100.74176			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	102.08287			102.06143			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.75689			101.73428			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.03822			101.01262			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.80505			100.77919			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.28018			103.25743			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.69866			100.67315			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.79642			100.77083			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.57409			100.54826			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.90653			100.88048			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.69882			100.67328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	0.00000		100.69882			100.67328			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.69231			100.66794			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		129.54473			129.54473			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		102.25254			102.22817			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		129.51461			129.51461			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		129.05095			129.05095			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		129.44721			129.44721			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		127.06075			127.06075			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		127.91044			127.91044			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		101.79982			101.77540			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.57000		98.82870	10.56500		98.82673			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.09000		95.52642	11.08500		95.52384			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.66254			100.63925			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.90886			100.88379			0.00	200,000,000	200,000,000.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.75906			101.73520			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.08676			100.06506			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		99.92710			99.90284			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		99.92978	8.80500		99.90639			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.80123			100.77921			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.08761			100.06569			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		124.74980			124.74980			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.83682			100.81380			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.85124			100.82780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.90693			100.88192			0.00	0	200,000,000.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.87056			100.84552			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.20099			101.16668			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.20099			101.16668			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	78.22441			78.16969			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.94845			100.92122			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.66254			100.63925			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	112.41743			112.41743			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	112.60249			112.60249			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97737			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.04765			101.01866			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.66627			100.64284			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.19371			101.15962			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.98712			100.95881			0.00	0	200,000,000.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.76330			100.74125			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.88006			100.85581			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97758			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.67768			101.65593			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.64765			100.62489			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	99.99983			99.98016			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.28064			101.25966			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.16447			101.13253			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	99.95522			99.93286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	100.08464			100.06346			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.73186			100.71179			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.97031		10.55000	100.94164			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.75000	105.82575		9.74500	105.82927			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.79557			100.77408			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	99.76200			99.73563			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.89000	107.26474		11.88500	107.25957			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	99.75219			99.72473			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.92000	106.97012		11.91500	106.96406			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.35000	106.55808		10.34500	106.55579			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	99.75219			99.72473			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.02288			100.00000			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.96444			100.93780			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.89062			100.86607			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.90693			100.88192			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.80123			100.77921			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.69008			100.66579			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.26500	103.83301		9.26500	103.80703			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.80617			100.77716			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.88295			100.85861			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.08509		10.55000	101.05638			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.41461		11.00000	98.38428			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.13991			100.11966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.89734			100.87260			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.12355			100.02035			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.68000	103.15661		11.67500	103.15361			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.98168			100.95455			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.80123			100.77921			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	107.31049			107.28186			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.85413			100.83061			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	28.35690		100.00000	28.22035			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.22129			100.20113			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	100.00000	13.54880		100.00000	13.45277		750,000,000,000,000.00	7,500,000,000	7,500,000,000.00	
CLN393	On 20/12/2019	Spot Bond	100.00000	1.18947		100.00000	100.00000		742,500,000,000,000.00	7,425,000,000	5,000,000,000.00	
CLN394	On 20/09/2022	Spot Bond	100.00000	0.15664		100.00000	0.15553		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.14371		7.01000	40.13626			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	166.52224			164.51793			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	8.30500	141.92234		8.29500	141.96127			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.92000	157.34665		7.91000	157.51757			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.92000	157.65183		7.91000	157.82113			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.16501			93.14586			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.10657			93.08726			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.41198			100.38841			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.41198			100.38841			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.86074			100.83596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.80620			100.78295			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.81697			100.79342			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.40832			100.38555			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.81567			100.79323			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.08676			100.06506			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.74439			100.72397			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.78198			100.76049			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.77716			100.75582			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.78198			100.76049			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.53169			101.50627			0.00	0	20,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.30815			100.28393			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	104.78410		8.87000	104.76520			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.46000	105.19795		8.46000	105.17414			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.90500	117.92419		9.90500	117.89304			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.18000	106.90120		8.18000	106.87779			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.47500	107.18239		9.47500	107.15498			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.53000	107.93475		9.52500	107.93919			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.88000	96.27553		9.87500	96.27740			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.65000	97.50822		10.64000	97.54942			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.65000	95.27758		10.64000	95.31722			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.30548			101.28428			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.31743			101.29473			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.20868			101.18635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.25311			100.23472			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.53814			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.31253			101.29085			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.74706			100.72488			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.78500		104.70112		10.78500	104.67100			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.55916		100.00000	12.52840			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.25703		100.00000	4.24359			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		12.59102		100.00000	12.55128			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.05939			100.04201			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.78500	98.16578		7.78500	98.14507			1,557,000,000,000.00	200,000,000	600,000,000.00	
DENG52	On 21/11/2014	Spot Bond	0.00000		101.17348			101.15602			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		101.12073			101.10316			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.96700			100.94948			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		95.34012		100.00000	95.09997			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.03327			101.01114			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.42392			100.40084			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		102.68866			102.66999			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		101.98982			101.97087			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		101.60567			101.58655			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		97.40171			97.36968			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.04575			101.01680			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.13992			100.10504			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		101.17445			101.14185			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.91174			100.88658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000	100.75506			100.72388			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.46500	106.06326		8.46500	106.03923			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.35000	117.06707		7.34500	117.05216			0.00	0	45,000,000.00
DV22	On 07/02/2020	Spot Bond	8.29000	106.96010		8.17500	107.43667		147,212,350,183,000.00		17,757,822,700	10,317,449,600.00
DV23	On 27/02/2023	Spot Bond	8.93000	107.85596		8.92500	107.86049		88,438,772,047,000.00		9,903,557,900	9,724,007,300.00
DV24	On 18/02/2024	Spot Bond	8.98000	106.26004		8.97500	106.26671			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.31000	108.09882		9.30000	108.15385			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.90286			100.88341			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.82399			100.80625			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.64797			100.62975			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.53878			100.52060			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.79261			100.77394			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.45781			101.43834			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.77040			100.75021			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.56634			100.54556			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.76000	129.45923		7.76500	129.40586		22,024,587,200,000.00		2,838,220,000	2,038,220,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	92.43412			92.38529			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	136.34730		0.20000	136.31073		120,000,000,000.00		600,000,000	5,075,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	122.68827		2.06000	122.64920			0.00	0	11,010,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000	111.28924		2.07000	111.25377			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.09000		111.03409		2.09000	110.99864			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000		102.93817		2.14000	103.18995			0.00	0	2,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.36500		107.83117		9.36500	107.80436			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.21500		108.50041		9.21500	108.47342			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.70000		101.95716		9.69000	101.99308			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.93500		100.68065		9.92500	100.69717			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.08500		103.08580		10.07500	103.10724			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.49741			101.47628			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		101.28271			101.26155			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.94600			100.92441			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		99.84144			99.82327			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		101.27240			101.25398			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.31570			101.29740			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		59.50652		100.00000	59.31869			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		98.69094		100.00000	98.43325			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		82.84031		100.00000	82.66517			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		133.46207		3.00000	133.41604			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16000		105.25504		11.16000	105.22399			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.81627			102.78974			0.00	0	500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		98.76480			98.74080			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.68142			100.65735			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.66000		97.55355		9.65500	97.54240			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.48741			100.46437			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.34867			101.32641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.67360			101.64938			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	101.54751			101.52508			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	101.64427			101.62046			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	101.86681			101.84667			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.40952			101.38939			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.46740			101.44644			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.39794			101.37798			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.44618			101.42552			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.41210			101.39162			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.39273			101.37253			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	101.80153		6.80000	101.98454			28,200,000,000,000.00	4,000,000,000	2,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.62000	105.09881		7.61500	105.09271			101,621,082,000.00	13,336,100	4,916,605,200.00
ES23	On 25/01/2023	Spot Bond	8.29000	112.62266		8.28500	112.62916			467,970,500,000.00	56,450,000	6,138,522,500.00
ES26	On 02/04/2026	Spot Bond	8.62000	95.02282		8.61000	95.06995			180,826,912,000.00	20,977,600	3,248,717,100.00
ES33	On 15/09/2033	Spot Bond	9.37000	84.45982		9.36000	84.51518			20,877,616,517,000.00	2,228,134,100	30,047,762,700.00
ES42	On 25/04/2042	Spot Bond	9.47000	90.63042		9.46000	90.69692			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.49633			101.30271			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.54395			101.52111			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.36448			101.34214			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.22714			100.20608			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.68831			100.66612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC11	On 02/12/2014	Spot Bond	0.00000		101.07093			101.05337			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.90781			100.88849			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.38751			100.36813			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.14672		100.00000	12.64146			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.87517		100.00000	12.30281			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.90865			100.88652			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.40073			99.37553			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.01350			100.98891			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.08333			101.05710			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.08000		101.00825		9.07500	101.00052			272,400,000,000.00	30,000,000	30,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.90825			100.88831			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.90818			100.88824			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.02068			100.00003			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.49572			104.47313			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.28642			101.26229			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.30772			101.28320			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.96500		104.19110		9.96500	104.16343			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.88000		107.85673		10.87500	107.84226			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.90934			100.88320			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.14000		132.47532		2.14000	132.43284			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		279.15992		2.15000	279.07028			344,000,000,000.00	160,000,000	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		110.55455		2.40000	110.51834			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		159.42858		2.47000	159.37595			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		217.54451		2.26000	218.09615			0.00	0	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
FRBN04	On 15/09/2015	Spot Bond	7.41000	106.68561		7.41000	106.66417			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80500	62.64003		7.80600	62.62322			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45600	39.61669		9.45600	39.60596			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.30116		9.69000	38.29054			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	76.88034		100.00000	76.73135			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.55100			101.52260			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.95818			100.93068			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.83159			100.80763			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.91147			100.88528			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	100.89734			100.87260			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	100.85605			100.83248			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.02275			100.99594			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	100.88295			100.85861			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.93762			100.91174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.15065		101.11873			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.11731		101.08634			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	18.01876	100.09221	17.97459			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.80315		100.78108			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.77354		110.59180			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.06495		101.03446			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.52991		103.48833			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.89190		100.86625			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	100.90166		100.87575			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.82472		100.80095			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.83971		100.81659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	101.09347			101.06317			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.82529			100.80258			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.43571		13.22500	58.41482			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.77909			100.75768			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.78005			100.75862			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.14297			101.11029			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.81470			100.79229			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.63500	98.82295		3.63500	98.78731			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.84933			100.82593			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.84933			100.82593			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.58857			101.56485			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.66254			100.63925			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.88491			98.86194			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.80123			100.77921			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.78294			100.76143			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	102.14706			102.12033			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.91365			100.88845			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.64874			101.62710			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	102.12442			102.09797			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.02448			100.00000			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.04575			101.01680			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.83201			100.80912			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	101.03262			101.00442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond	0.00000	100.77427			100.75300			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.83971			100.81659			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.83971			100.81659			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.86797			100.84680			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.54872			100.52693			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.57827			100.55533			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.76557			100.74558			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.39781			100.37713			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.88583			100.86140			0.00	200,000,000	100,000,000.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.37929			100.35857			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.74750			100.72755			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.35766			100.33711			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.35863			100.33803			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.24191			100.21950			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.21975			100.19937			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.24191			100.21950			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.21886			100.19856			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	101.86250			101.83996			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.97141		8.75000	101.94743			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	102.66888			102.64623			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	11.78371		100.00000	11.74652			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	10.75750		100.00000	10.72355			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.58069			100.55288			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.31654		100.00000	1.30972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	0.00000	100.59319			100.56933			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.89478			100.86905			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.88995			100.86436			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.12303			101.09856			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	99.99995			99.97867			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.38000	122.22237		3.38000	122.17912			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.90552			100.87949			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.91428			100.88801			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000	122.38038		3.36000	122.33714			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000	122.22237		3.38000	122.17912			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000	127.07244		2.66000	127.02994			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000	134.25392		2.73000	134.20867			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	99.99991			99.97590			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.79253			100.76967			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.89972			100.87385			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.80075			101.77886			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.04364			101.01374			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.00671			100.97785			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.86181			100.83808			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.86085			100.83714			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.05636			102.02643			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.83878			100.81830			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.96017		100.00000	9.93578			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.11747		100.00000	24.05841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		57.42166		100.00000	57.24238			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.06933		100.00000	18.01229			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		150.33088		4.80000	150.27196			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.64370			100.62469			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.35581			101.33684			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.28907			101.26875			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.51595			102.49533			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.51101			100.49034			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.55603			99.53435			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.30352			100.28173			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		101.34211		2.11800	101.30969			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000		133.57670		2.46000	133.53272			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.13835			100.11828			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.13933		10.38000	100.11145			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.13933		10.38000	100.11145			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		99.95084			99.92629			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000		107.81363		2.60000	107.77775			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		208.17144		2.57000	208.69153			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000		108.38824		2.57000	108.35225			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.43126			100.41310			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		207.29099		2.60000	207.80813			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		99.97350			99.94702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond		2.49000	109.64856		2.49000	109.61238			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.66000	106.67544		2.66000	106.63975			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.58450			100.56659			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	50.72400			49.54900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	101.48705			101.46912			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.76500	104.71838		2.76500	104.68305			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.74000	258.23369		2.72000	258.87416			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.79000	256.42567		2.77000	257.06011			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	268.96052		2.66000	268.87046		10,906,000,000,000.00	4,100,000,000		0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	278.95547		2.16000	278.86581			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	264.70065		2.88000	264.61044			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.51000	129.31663		2.51000	129.27387			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.01967			99.99982			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.04000	129.26683		2.04000	129.22573			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.17840			100.15580			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.45341			100.43099			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.81390			101.79265			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.44000	107.71810		2.44000	107.68269			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.06076		104.97509	19.01201			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	23.18903		101.07593	23.13170			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.52375		100.44759	15.48558			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.58347		100.76967	21.53024			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.11000	116.32294		2.09000	116.77143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		111.06152		2.35000	111.02529			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.60570			98.60460			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		110.75704		2.38000	110.72081			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.45854			101.43349			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		348.30384		2.36000	348.19002			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.69773			101.67653			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.34738			101.32456			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	6.48000		101.89665		6.48000	101.87899			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.53000		101.74723		7.52500	101.73514			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.87000		102.59114		7.87000	102.56927		2,597,100,000,000.00		330,000,000	330,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.07000		107.61002		8.06500	107.60215			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.57000		105.78428		8.57500	105.73978		25,717,713,000,000.00		3,000,900,000	3,790,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.79500		100.43278		8.79500	100.40904			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.37000		91.98908		9.36500	91.99261			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.43000		112.57716		9.42000	112.61686			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.74000		99.01907		9.73000	99.06209			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000		97.05435		10.08000	97.10489			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.07000		80.77553		10.06000	80.83173			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.68521			100.66534			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.70965			100.68910			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.71941			100.69859			0.00	200,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.74378			100.72227			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.78279			100.76019			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.81203			100.78862			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.93861			100.91166			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	101.28251			101.26311			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.33886			101.31863			0.00	120,000,000	30,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	101.35206			101.33164			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.38965			101.36867			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.44606			101.42426			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.49307			101.47057			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.69979			101.67425			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.53351			100.51214			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.71454			100.69441			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.86000	101.78584		8.86000	101.76159			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	101.44453			101.42754			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	100.01932			100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.01971			100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.02048			100.00000			0.00	640,000,000	160,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.02143			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
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.02274			100.00000			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	101.06225			101.03996			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	102.27113			102.25171			0.00	0	8,030,800.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.26799			100.24687			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.04420			102.02377			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.20084			100.18393			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.99174			100.96960			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.48929			101.46644			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.69644			100.67457			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	101.20220			101.18243			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.60635			100.58775			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.84321			101.82136			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.02390			100.00016			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.47125			100.45177			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.90877			100.88665			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	99.88357			99.86375			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	99.88210			99.86205			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	101.40074			101.38366			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		100.00000	86.10682		100.00000	85.91631			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.16913			100.14769			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.43098	97.41584			7.42607	97.40432			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		100.17668			100.15429			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.43114	104.41639			8.42625	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		100.18638			100.16278			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.88140	104.41639			8.87651	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		100.19822			100.17314			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		100.23659			100.21467			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.30131			100.27762			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.31167			100.28718			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.78458			101.76201			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.89000	103.95245			8.89000	103.92789			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.98500	110.35598			7.99000	110.30862			4,000,485,000,000.00	501,000,000	4,323,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	283.07897			1.96000	282.98953			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	289.13238			1.97000	289.04093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.33000	101.49481		9.32000	101.55875			2,799,000,000.00	300,000	3,933,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.27000	102.02807		9.26000	102.09435			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	86.05201		100.00000	85.84906			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	22.46200		100.00000	22.40699			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	56.67671		100.00000	56.53942			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	27.08481		100.00000	27.01920			0.00	0	100,000,000.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	15.86691		100.00000	15.82847			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	87.43422		100.00000	87.22800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.74000	117.46132		1.74000	117.42493			5,569,305,696,000.00	3,200,750,400	64,992,607,600.00
I2038	On 31/01/2038	Spot Bond		1.84000	123.57506		1.84000	123.53643			877,579,536,000.00	476,945,400	66,421,199,400.00
I2046	On 31/03/2046	Spot Bond		1.89000	123.27320		1.89000	123.23444			748,062,000.00	395,800	49,211,295,300.00
I2050	On 31/12/2050	Spot Bond		1.93000	131.82309		1.93000	131.78158			21,288,493,668,000.00	11,030,307,600	23,613,062,300.00
IBC01	On 16/03/2015	Spot Bond		0.00000	96.35000			96.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.30000	102.40993		7.30000	102.38999			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.46884			101.44851			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.38340			101.36381			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.10000	102.92075		8.09500	102.90469			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.76000	107.69157		7.76000	107.66892			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.92000	102.15527		7.91500	102.14205			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	99.89074			99.87214			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	99.88422			99.86454			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.50000	130.31916		1.50000	130.27963			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.11000	132.73526		2.11000	132.69281			1,951,750,000,000.00	925,000,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.74178			100.72231			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.59265			101.57229			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.88000		103.23013		7.88000	103.20820			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.21054			101.19067			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.91381			101.89285			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.60190			101.69290			0.00	2,000,000,000	1,000,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.51000		101.05090		8.50500	101.04490			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.53000		96.75125		8.53500	96.70925			3,412,000,000.00	400,000	400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.06346			101.04330			0.00	0	500,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.96000		98.67158		7.96000	98.65043			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.00000		102.56856		9.00500	102.52184			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.94603			99.92783			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.94445			99.92571			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.68805		7.90000	100.66685			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.29000		101.36962		8.28500	101.36308			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		99.93825			99.91749			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.45577			101.43628			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.53000		103.79066		7.53000	103.76981			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.25000		105.19960		8.24500	105.19470			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.38000		107.33129		9.37500	107.33627			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.56631			100.54555			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.07082			100.05329			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		99.98172			99.96344			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		99.98141			99.96272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond			0.00000		99.98095			99.96186			0.00	0	300,000,000.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00580		100.00000	0.00579			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.20580			100.10422			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.11881			100.01636			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.61500		98.86964		8.61500	98.84673			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000		100.12713		5.00000	100.11373			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000		100.12713		5.00000	100.11373			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.20153		5.00000	101.18795			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.12218		5.00000	100.10860			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.48255		4.00000	100.47155			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.11976		4.00000	100.10887			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		32.43467		100.00000	32.33341			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		32.19637		100.00000	32.09585			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		32.19637		100.00000	32.09585			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		105.25298		9.20000	105.22698			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond			0.00000		100.67250			100.64869			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond			0.00000		100.67250			100.64869			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		101.67364			101.64942			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.12518		100.00000	8.10528			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond			0.00000		101.31783			101.30036			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond			0.00000		100.62943			100.61145			0.00	0	0.00
IM1003	On 26/01/2015	Spot Bond			100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			8.85000		101.06823		8.84500	101.04638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	99.26572			99.23921			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	57.42166		100.00000	57.24238			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	8.89600		100.00000	8.85688			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond		100.00000	99.62072		100.00000	99.35364			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond		100.00000	97.78075		100.00000	97.52343			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond		100.00000	94.33997		100.00000	94.10052			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond		6.25000	99.91446		6.25000	99.89737			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond		6.25000	99.79494		6.25000	99.77789			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond		6.35000	99.67054		6.35000	99.65326			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond		6.35000	99.54971		6.35000	99.53247			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond		6.35000	99.42917		6.35000	99.41197			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond		6.40000	99.18263		6.40000	99.16538			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond		6.45000	98.57166		6.45000	98.55449			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond		6.45000	98.45161		6.45000	98.43449			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond		6.45000	98.21240		6.45000	98.19536			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.72883			100.70222			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.98271	101.74938		10.97100	101.72825			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.98271	100.85325		10.97100	100.83230			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.87004			100.84499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135		On 10/12/2014	Spot Bond	0.00000	101.40290			101.37255			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.85388			100.82929			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.44030		6.50000	100.42265			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.87334			100.84928			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.45246			95.44484			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.88067			100.86035			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.28554			100.26645			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.83971			100.81659			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.46192			100.44084			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.65653			100.63858			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.65541			100.63787			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	101.51622			101.49782			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	101.39999			101.38162			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	101.29535			101.27645			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	101.28082			101.26213			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	105.47183			105.45178			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	102.76658			102.74849			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	102.21473			102.19701			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.23003			100.21229			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.75616			100.73726			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.76650			100.73944			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	101.09668			101.07763			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	103.34151			103.32219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR05	On 07/11/2014	Spot Bond	0.00000	99.82712			99.80984			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	102.17240			102.14370			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.48606			100.46603			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.31343			100.29194			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.31747			100.29571			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.61000	100.76877		8.60500	100.75635			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.56627			100.54475			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.57945			100.55744			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.58826			100.56592			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.26430			100.24345			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.27771			100.25583			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	101.60307			101.58637			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.16500	105.08232		9.16500	105.05673			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.87465			100.85208			0.00	0	20,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.45000	104.17270		8.45000	104.14888			6,760,000,000.00	800,000	2,030,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.45765			100.43597			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.38514			100.36305			0.00	600,000,000	300,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.75914			101.73736			0.00	0	1,000,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.61756			101.59075			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.88507			100.85962			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.48000	104.94504		8.48000	104.92122			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.52739			102.50397			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.22376			101.19821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.20000	126.08280		3.20000	126.03880			38,698,240,000,000.00	12,093,200,000	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	139.76179		3.65000	139.71119			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.61867			100.59415			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.35241			100.32831			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.26290			100.24064			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.09567			101.07079			0.00	2,860,000,000	1,430,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.69215			100.66766			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	97.89216		3.74000	97.85659			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	104.28431		3.74000	104.24640			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.17653			101.15042			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.86043			101.83517			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.13000	110.31651		10.12500	110.30231			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.09795			100.07240			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.22871		3.75000	138.17828			23,901,000,000,000.00	6,373,600,000	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.18479			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	99.11434		100.00000	98.85003			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	97.26747		100.00000	97.01284			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.27236			101.25422			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	6.25000	99.88028		6.25000	99.86320			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	99.26895		6.40000	99.25167			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	99.14814		6.40000	99.13091			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.65758		6.45000	98.64038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA503	On 15/01/2015	Spot Bond	6.45000		98.53733		6.45000	98.52017			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000		98.41737		6.45000	98.40025			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.17832		100.00000	78.32618		125,775,000,000,000.00	19,500,000,000	19,500,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		101.70001			101.67754			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.52342			100.50566			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.35622			100.33853			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.43690			100.41617			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.33332			101.31317			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.49411			101.47079			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.18544			101.16351			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.31387			100.29233			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.31589			100.29423			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.31994			100.29800			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.30172			100.28100			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.16805			100.14674			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		99.98047			99.96084			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.83608			100.81371			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.50161			101.48070			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.20597			101.18579			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.19396			101.17397			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.53671			100.51430			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.35378			100.33441			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.07458			100.05611			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		99.98266			99.96519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000		100.77796			100.75710			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.60427			100.58212			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.61939			100.59670			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.61939			100.59669			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.85000		104.26804		8.84500	104.26268			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.68536		100.00000	12.63767			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.83164		100.00000	9.78841			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.21246			100.19275			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.03500		103.97782		9.03500	103.95285			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.97990			99.95987			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.52283			101.50215			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.85039			100.82963			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		101.66698			101.64962			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	100.00000		36.43705		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
IVC046	On 24/10/2017	Spot Bond	100.00000		9.10926		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
IVC047	On 27/10/2015	Spot Bond	100.00000		43.45425		100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000		97.54883		100.00000	97.29479			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.95940			99.93892			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		82.21220		100.00000	82.03032			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00131			99.97915			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		38.64373		100.00000	38.55012			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.67447			100.65215			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		93.59854		100.00000	93.36277			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		99.72900		100.00000	99.45946			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		85.25699		100.00000	85.07124			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		98.13334		100.00000	97.87234			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		89.27319		100.00000	89.05859			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.93799			100.91519			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.97182			100.94822			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.11601			101.09374			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		101.35386			101.33008			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.85388			99.82911			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.30000		140.79096		8.29000	140.86066			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.90669			100.88676			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.76939			100.74859			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.84893			100.82645			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.18450			101.16341			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.86495			100.84338			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.94091			99.92101			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.54000		99.44228		8.54000	99.41969			10,248,000,000.00	1,200,000	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.61000		97.68547		8.61000	97.66285			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.13000		101.99807		9.13500	101.95116			5,478,000,000.00	600,000	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.31626			101.28457			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80000		104.91869		9.80000	104.89127			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.43237			101.39794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.42564			101.40469			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.51558			101.49330			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.62316			101.59926			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	99.48808			99.47101			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	99.28546			99.26803			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	98.73811			98.72082			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.33122			100.31374			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	98.27167		100.00000	78.32618			0.00	10,500,000,000	10,500,000,000.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.02076			100.99408			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.02822			101.00141			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.77391			100.74658			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.37239			100.35305			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.96443			100.94488			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.47457			101.45416			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.81783			100.79781			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.18315			101.16291			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	101.37925			101.36130			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.47426			101.45493			0.00	0	0.00

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	100.23468			100.21612			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	105.73203			105.71066			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	99.83470			99.81637			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	99.81936			101.52762			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	99.81509			101.56308			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	97.50467	100.00000	97.25140				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	35.79216	100.00000	35.70451				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	86.87351	100.00000	86.66667				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.50063	100.00000	16.42807				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	9.10926	100.00000	100.00000			0,000,000,000,000,000.00	00,000,000,000	50,000,000,000.00	
MBP31U	On 24/10/2017	Spot Bond	100.00000	19.03609	100.00000	9.04089			0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.51000	102.20972	8.42500	102.50128			62,839,542,000,000.00	7,384,200,000	3,812,000,000.00	
MBSA02	On 15/04/2019	Spot Bond	8.53000	101.68032	8.31500	102.45256			187,660,000,000,000.00	22,000,000,000	11,000,000,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.97286			100.94923			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.90874			100.88661			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.29320			100.27306			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.44464			100.42434			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.24934			102.22788			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.35458			102.33215			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.69500	102.11627	7.69500	102.09509				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000	105.80442	8.49500	105.79814				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.29000	106.81653	9.29000	106.79017				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.33000	103.76125	6.33000	103.74341				0.00	0	2,244,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.71451			100.69383			0.00	0	0.00

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	100.73891			100.71754			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000	104.76506		9.30500	104.71867			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45000	101.87544		7.45000	101.85485			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.27990			101.25748			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.62000	103.96250		8.62000	103.93853			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.86266			100.84066			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.16500	105.39973		9.16500	105.37364			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.09827		100.00000	15.06129			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.54307			101.52292			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.32000	103.84210		8.32000	103.81897			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40000	104.03124		7.40000	104.01071			3,004,400,000,000.00	406,000,000	1,173,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.31000	107.25569		8.31000	107.23196			5,865,114,900,000.00	705,790,000	1,915,790,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.30397		100.89771	7.28614			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.39849		100.61875	7.38046			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	101.51256			101.49202			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.52264			101.50196			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.64569			101.62334			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.78898			101.76469			0.00	0	0.00

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		0.70806	100.00000	0.70635				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.70806	100.00000	0.70635				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.74500		100.86298	8.74000	100.86752				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.67749	7.59000	100.65711				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.82000		104.15822	8.82500	104.11055				0.00	0	350,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.61500		104.69471	8.61500	104.67032				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		101.37363		101.35361				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.08000		105.07971	9.07500	105.08595				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.54322		102.52354				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.97500		104.59535	8.97500	104.57011				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.41253		101.39256				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.60969		102.58972				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.26139		100.24436				0.00	3,000,000,000	1,500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.29576		101.27601				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.68319		100.66408				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.62777		100.60749				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.67352		100.65344				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00000		104.22025	7.00000	104.20044			5,349,400,000,000.00	764,200,000	1,052,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.13605		102.11551				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.33000		113.55590	8.32500	113.55145			1,570,205,000,000.00	188,500,000	1,617,800,000.00	
NBK4	On 28/10/2024	Spot Bond	10.47500		36.92835	10.46500	36.95172				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.20000		101.38029	7.20000	101.36095				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.40348		100.38307				0.00	0	0.00

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		100.17969			100.15690			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.71000		103.04673		7.70500	103.03185			3,084,000,000,000.00	400,000,000	2,450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.71877			100.69741			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.81283			101.79270			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.33888			101.31919			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.46658			100.44353			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.28835			100.26567			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.24747			101.22444			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		92.64540			92.62692			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.16480			101.14286			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		100.01980			100.00009			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		99.98002			99.95999			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		88.97471			88.95560			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.67104			100.65246			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.61878			101.59626			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.77060			100.74834			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.73158			100.71042			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.19032			101.16880			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.70765			100.68715			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.69808			100.67896			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.69759			100.67849			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.94431			99.92555			0.00	0	0.00

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		100.80123			100.77921			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.64500		107.16695		9.63500	107.20257			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.79642			100.77452			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.68000		106.05381		9.67000	106.09114			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.80123			100.77921			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.72220			100.70241			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.76175			100.74194			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.80893			100.78669			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.81855			100.79604			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99000		103.31767		7.99000	103.29531		380,236,110,000,000.00	47,589,000,000	15,863,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000		100.02289			100.00022			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		103.23688			103.21356			0.00	570,000,000	190,000,000.00
NED15	On 08/04/2024	Spot Bond	9.71000		105.20704		9.70500	105.21111			0.00	0	200,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		102.38433			102.36156			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.33222			100.30843			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.39606			100.37721			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.71000		117.11915		11.71000	117.08294			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		109.94668			109.92305			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.83604			101.80972			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		169.72483		2.17000	169.67023			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		137.53606		100.00000	2.10765		23,991,467,827,600.00	9,227,487,626	4,613,743,800.00	
NMP20N	On 24/07/2020	Spot Bond	8.35000		106.90239		8.35500	106.85555			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.90178			100.88198			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.98000		108.21488		8.98500	108.16621			0.00	0	0.00

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	101.35721			101.33596			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	101.43809			101.41847			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.28416			101.26402			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.32986			101.30903			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	101.30246			101.28205			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.18000	109.80533		9.18500	109.74984			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.32992			101.30909			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.35726			101.33601			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.33900			101.31803			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.38000	108.22142		9.38500	108.17185			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.39386			101.37206			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.37552			101.35399			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.38465			101.36299			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.72208			101.69530			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.61088			101.58579			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.41204			101.38996			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.19000	118.87557		8.18500	118.86806			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond		9.01500	118.07624		9.01500	118.04795			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.06500	175.25601		2.06500	175.20013			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.74000	124.02119		9.73000	124.07529			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.65033			102.62936			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	100.50169			100.48433			0.00	0	0.00

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	100.80335			100.78103			0.00	2,880,000,000	1,440,000,000.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.04286			101.02129			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.29667			101.27468			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.47512			101.44979			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.84196			101.81136			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.11773		100.00000	18.07384			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	55.44692		100.00000	55.31259			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.29000	101.56500		7.29000	101.54502			0.00	0	10,730,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	26.02435		100.00000	25.96130			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	85.82046		100.00000	85.62496			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	101.52446			101.50473			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.09399			100.07518			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	101.08091			101.06200			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.97271			100.95222			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	101.46321			101.44579			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.78577			100.76488			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.77178			100.75008			0.00	0	20,000,000.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.14476			100.12530			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.26500	105.89670		9.26500	105.86915			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.01792			99.99982			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.01842			99.99979			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.01865			99.99977			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.01915			99.99974			0.00	0	0.00

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		100.02130			99.99958			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.02180			99.99954			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.93697			99.91568			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.72000		42.98168	7.71000	43.01895				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.30000		107.66390	6.30000	107.64545			566,477,940,420,000.00	89,917,133,400	15,127,133,400.00	
R158P	On 15/09/2015	Spot Bond	6.50000		94.51913	6.49500	94.50648				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.60000		113.60541	6.59500	113.59445			459,630,978,840,000.00	69,641,057,400	48,341,710,800.00	
R159P	On 15/09/2016	Spot Bond	6.43000		88.77560	6.42500	88.76818				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.90000		123.75015	7.89000	123.81164			7,256,612,794,560,000.00	84,381,366,400	83,851,505,300.00	
R187P	On 21/12/2026	Spot Bond	7.64000		40.22084	7.63000	40.25970				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.56000		37.69553	7.55000	37.73567				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		289.40311	1.66000	289.31400			247,530,437,856,000.00	49,114,721,600	22,034,300,000.00	
R201	On 21/12/2014	Spot Bond	5.75500		103.49383	5.75500	103.47765				0.00	0	8,396,694,300.00
R202	On 07/12/2033	Spot Bond	1.79000		233.43987	1.77000	234.04546			3,573,682,732,000.00	1,996,470,800	50,067,635,000.00	
R2023	On 28/02/2023	Spot Bond	7.68000		101.65115	7.67500	101.66047			855,030,097,920,000.00	11,332,044,000	51,634,729,000.00	
R203	On 15/09/2017	Spot Bond	6.76000		104.80991	6.76000	104.79066			2,356,297,447,712,000.00	48,564,711,200	34,221,766,900.00	
R2030	On 31/01/2030	Spot Bond	8.34000		99.00949	8.33000	99.07127			1,730,726,681,232,000.00	07,521,184,800	05,661,411,600.00	
R2032	On 31/03/2032	Spot Bond	8.50500		98.32771	8.49500	98.39379			1,840,482,000,000,000.00	16,400,000,000	61,905,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.59000		101.14681	8.58000	101.22163			370,126,790,167,000.00	43,088,101,300	22,423,194,100.00	
R204	On 21/12/2018	Spot Bond	7.08000		106.06238	7.07500	106.06030			4,046,875,890,492,000.00	71,592,639,900	64,246,819,600.00	
R2044	On 31/01/2044	Spot Bond	8.67000		102.93869	8.66000	103.02155			1,311,818,685,000,000.00	51,305,500,000	17,049,500,000.00	
R2048	On 28/02/2048	Spot Bond	8.66000		102.35951	8.65000	102.44524			3,695,536,213,378,000.00	26,736,283,300	25,560,936,400.00	
R207	On 15/01/2020	Spot Bond	7.30000		101.83902	7.30500	101.79782			2,170,309,371,280,000.00	97,302,653,600	59,542,660,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.46500	96.91498		7.46500	96.89547			1,644,041,089,570,500.00	20,233,233,700	69,935,692,400.00
R209	On 31/03/2036	Spot Bond	8.51000	78.36982		8.50000	78.43293			4,165,186,779,901,000.00	89,446,155,100	74,207,653,900.00
R210	On 31/03/2028	Spot Bond	1.75000	172.99505		1.75000	172.94133			253,178,599,100,000.00	44,673,485,200	29,884,180,100.00
R211	On 31/01/2017	Spot Bond	0.80000	132.32845		0.80000	132.29080			619,840,000.00	774,800	82,715,056,600.00
R212	On 31/01/2022	Spot Bond	1.54000	137.78619		1.54000	137.74424			71,332,898,560,000.00	46,320,064,000	64,361,646,800.00
R213	On 28/02/2031	Spot Bond	8.36000	89.10529		8.35000	89.16578			2,169,599,469,972,000.00	59,521,467,700	00,879,239,300.00
R214	On 28/02/2041	Spot Bond	8.61000	79.18074		8.60000	79.24727			2,444,202,172,986,000.00	83,879,462,600	98,776,418,900.00
R227C	On 15/03/2015	Spot Bond	6.66000	97.54382		6.65500	97.52827			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.50000	94.51913		6.49500	94.50648			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.42000	91.64200		6.41500	91.63214			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.43000	88.77560		6.42500	88.76818			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.76000	99.15504		5.76000	99.13952			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.57000	95.90044		6.56500	95.88652			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.44000	92.98456		6.43500	92.97364			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.42000	90.11262		6.41500	90.10427			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.48000	87.20105		6.47500	87.19494			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.73500	83.91420		6.73500	83.89902			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.78500	81.05696		6.78500	81.04219			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08500	77.57258		7.08000	77.57150			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06500	74.97863		7.06000	74.97944			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.04500	72.48544		7.04000	72.48800			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03500	70.05384		7.03000	70.05803			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.26000	66.84825		7.26500	66.81701			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.24000	64.58324		7.24500	64.55153			0.00	0	0.00

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		7.38500	61.75011		7.38500	61.73788			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.35500	59.67447		7.35500	59.66269			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.32500	57.68530		7.32500	57.67396			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.29500	55.77859		7.29500	55.76768			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.25500	53.99558		7.25500	53.98507			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.21500	52.28978		7.21500	52.27966			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.84000	47.61993		7.83000	47.65416			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.80000	46.00299		7.79000	46.03833			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.76000	44.45811		7.75000	44.49446			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.72000	42.98168		7.71000	43.01895			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.68000	41.57033		7.67000	41.60843			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.64000	40.22084		7.63000	40.25970			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.60000	38.93020		7.59000	38.96973			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.56000	37.69553		7.55000	37.73567			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.34661			100.31942			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.54754			101.52228			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.39664			100.36957			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.27429			100.24892			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		16.95126		100.00000	16.91020			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.67368		100.00000	8.65267			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		23.67289		100.00000	23.61491			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.87655			100.85678			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.00451			100.98210			0.00	0	0.00

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	101.40924			101.38888			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.62501			100.60531			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	101.23423			101.21685			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.77906			101.75871			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	102.30600			102.28506			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.76993			101.74888			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.03326			101.01112			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.14451			100.12358			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.26768			101.24580			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.08800			101.06518			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.46905			100.45020			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.16645			100.14533			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	102.04816			102.01787			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	83.03178			82.98346			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	80.50200			80.46002			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	83.72599			83.66521			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	88.06499			88.01186			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.89148			100.86008			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	81.44556			81.39738			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	91.18648			91.13327			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.94373		12.35000	104.90957			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.78037		100.00000	15.74214			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.15863			100.13568			0.00	0	0.00

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		101.02529			101.00043			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.67594			101.65255			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.77921			100.75719			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.05617		100.00000	4.04624				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	40.66304		100.00000	40.56453				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.97073		100.00000	11.94173				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	25.97954		100.00000	25.91660				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		107.35335			107.30308			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		76.54066			76.48263			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.76500	106.05085		8.76500	106.02586			2,629,500,000.00	300,000	770,000,000.00	
RW23	On 10/12/2023	Spot Bond	8.93000	107.18543		8.92500	107.19134			0.00	0	0.00	
RW28	On 10/12/2028	Spot Bond	9.59000	108.90708		9.58000	108.95854			0.00	0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	96.84761			96.70569			0.00	0	0.00	
SBK12	On 24/11/2016	Spot Bond	7.80000	110.28321		7.79500	110.27005			0.00	0	1,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	101.46019			101.43633			0.00	0	0.00	
SBK14	On 01/12/2017	Spot Bond	8.81000	106.17506		8.81000	106.15005			3,360,838,800,000.00	381,480,000	427,160,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	101.04366			101.10001			0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	0.00000	102.29281			102.27031			0.00	6,300,000,000	2,100,000,000.00	
SBK17	On 30/07/2024	Spot Bond	0.00000	99.95735			99.93588			0.00	0	0.00	
SBK18	On 24/10/2020	Spot Bond	0.00000	100.08553			100.06423			0.00	3,140,000,000	1,570,000,000.00	
SBK19	On 24/10/2019	Spot Bond	0.00000	100.08419			100.06329			0.00	0	0.00	
SBK7	On 24/05/2015	Spot Bond	6.95000	105.57944		6.95000	105.55985			2,780,000,000.00	400,000	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	8.58000	99.87964		8.57500	99.87121			1,716,000,000.00	200,000	2,370,200,000.00
SBN27	On 15/09/2015	Spot Bond	7.76000	106.38011		7.76000	106.35773			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.20616		7.96000	106.18326			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55000	106.56324		7.55000	106.54143			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16000	101.19209		8.16000	101.16974			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69500	106.43674		7.69500	106.41454			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96000	106.20616		7.95500	106.18762			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.89116			100.86945			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.53937			100.51686			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.81000	103.65256		7.81000	103.63061			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.65168			100.63420			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.76296			100.74091			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.69959			104.68029			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.61500	111.31094		8.61500	111.28529			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000	106.22879		9.79000	106.27028			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.68320			101.65980			0.00	1,920,000,000	960,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.59455			101.57545			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.55177			101.53040			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.73841			103.71830			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.66000	104.55176		8.17500	106.35813		236,346,122,000,000.00	27,291,700,000	14,804,900,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.06336		100.00000	15.03020			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.22000	107.47909		9.21500	107.48474			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.18118			100.23957			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.73000	103.10976		8.72500	103.10439			0.00	0	0.00

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	8.60000	100.56859		8.59000	100.61662			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.91482			100.89392			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.55000	105.37096		9.54000	105.41751			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.78326			100.76226			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.80439			100.78285			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.70000	103.57605		9.69000	103.61277			0.00	0	1,500,000,000.00
SBS4		On 16/11/2021	Spot Bond	9.16500	100.95928		9.16500	100.93470			3,666,000,000.00	400,000	400,000.00
SBS9		On 07/07/2016	Spot Bond	7.60000	109.44418		7.59500	109.43014			0.00	0	530,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.19000	278.34323		2.19000	278.25354			47,742,000,000,000.00	21,800,000,000	0.00
SBSI12		On 31/01/2017	Spot Bond	1.44500	130.47566		1.44500	130.43627			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	100.34863			100.32920			0.00	0	0.00
SHF01		On 15/12/2016	Spot Bond	100.00000	14.91429		100.00000	14.87776			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	128.71104		2.07000	128.67002			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.44030		6.50000	100.42265			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	102.26411			102.24150			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.63335			100.61091			0.00	0	0.00

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	102.15327			102.13088			0.00	0	700,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.79000	102.77826		8.79000	102.75411			1,758,000,000.00	200,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.87382			101.85059			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.65078			100.62961			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.76271			100.74176			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.69984			100.67956			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.98345			100.96104			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	63.44271		100.00000	63.24464			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.87809			100.85571			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.51714		100.00000	22.46200			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.41996		100.00000	33.31448			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.62396		100.00000	24.54709			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.10000	103.84648		9.10000	103.82095			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.17908			100.15666			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.53763			100.51306			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.85000	104.86568		7.84500	104.85217			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.68000	101.79084		8.67500	101.78326			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.11000	101.31857		8.11000	101.29632			0.00	0	2,750,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.39675			101.37529			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.60432			101.58406			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.90712			101.88609			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.86947			100.84932			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.89280			100.87210			0.00	0	0.00

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	99.93915			99.91867			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.86000	105.90465		7.86000	105.88235			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.27567			100.25547			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.55861			100.53872			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.24884			100.22763			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.01500	96.20834		9.01500	96.18503			10,818,000,000.00	1,200,000	810,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.27069			101.24726			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.73592			100.71223			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.02051			100.00013			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.07300	89.38645		9.07300	89.36467			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.56500	91.68441		8.56500	91.66329			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.00000	103.30516		7.00000	103.28555			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.56000	96.63116		8.56500	96.58914			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.88961			100.86642			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.94000	101.75008		7.94000	101.72820			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49000	109.64856		2.49000	109.61238			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.03000	102.69918		8.02500	102.69444			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.72092			101.69328			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.50000	110.79267		9.49000	110.83936			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.11294			101.09194			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.59000	79.94113		9.58000	79.98926			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.14894			100.12736			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.80289			100.78078			0.00	0	0.00

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	100.24020			100.22014			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.74496			100.72167			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.26816			100.24576			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	98.23815			98.21999			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	95.54974	100.00000		95.30026			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	99.63902			99.62183			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	101.60922			101.56452			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	99.53604			99.51886			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	101.61823			101.56766			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	99.41458			99.39737			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	99.27145			99.25410			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	99.26757			99.25054			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000	99.98273			99.96547			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000	99.98331			99.96662			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000	99.87914			99.86188			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000	99.77594			99.75870			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000	99.77558			99.75831			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000	99.48587			99.48452			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000	99.65534			99.63810			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	99.63735			99.62008			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	99.63754			99.62028			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	99.53462			99.51738			0.00	0	0.00

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		92.17172	100.00000	0.00000				0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		80.04386	100.00000	0.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.76000		106.00228	6.76000	105.98293				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.51000		104.12113	8.50000	104.16919				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		99.18478	100.00000	99.45504				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		43.24285	100.00000	43.13810				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.15189		100.13260				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		99.89319		99.87498				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.11897		101.09786				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.21907		101.20119				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.69015		100.67014				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.72433		100.70337				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		99.57939		99.56187				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		99.36750		99.35041				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00003		99.98238				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85000		103.51909	7.84500	103.50555				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.16004		100.14001				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.16427		100.14371				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.15169	7.83000	102.13037				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.15771		100.13797				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.16301		100.14260				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.16321		102.14096				0.00	0	0.00

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	100.15771			100.13797			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.16301			100.14260			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.96900		7.16000	101.94951			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.17337			100.15167			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.17253			100.15093			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.19278			100.16864			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.19004			100.16625			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.27210			100.23800			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.26278			100.22985			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.15749			100.13778			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.16427			100.14371			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.30162		8.73000	102.27787			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.15686			100.13722			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.16301			100.14260			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.55000	101.06338		8.54500	101.05602			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.15817			100.13810			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.16574			100.14473			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.17380			100.15203			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.17147			100.15000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	106.49759			106.47297			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.19235			100.16827			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.19152			100.16753			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	107.05937			107.03247			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.25759			100.22532			0.00	0	0.00

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	100.25841			100.22604			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	110.09932			110.05976			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.65236			100.63212			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.67407			100.65314			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.90000	101.90680		8.90500	101.85716			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.73045			100.70774			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.79979			100.77489			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.08074			101.04689			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.16596			100.14492			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.91277		101.06155	5.89831			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	100.33143			100.31296			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.17591			100.15388			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.18436			100.16127			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.27293			100.23873			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.49655			100.47683			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.16272			100.14208			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.16488			100.14398			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.16272			100.14208			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.16488			100.14398			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.16596			100.14492			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.16142			100.14095			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.16488			100.14398			0.00	0	0.00

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	100.17677			100.15439			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.17677			100.15439			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.17677			100.15439			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.19405			100.16951			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.19837			100.17329			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.19297			100.16857			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.27899			100.24387			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.28434			100.24855			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.28220			100.24668			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.20000	102.24858		7.20000	102.22881			1,442,880,000,000.00	200,400,000	1,760,000,000.00
TL20	On 22/02/2020	Spot Bond		9.30000	90.61214		9.30500	90.57157			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.66000	108.43845		7.66000	108.41631			9,958,000,000.00	1,300,000	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond		9.14500	107.23284		9.14500	107.20636			73,610,848,500.00	8,049,300	18,050,102,100.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.04711		100.00000	1.04384			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.43000	107.94516		9.42500	107.94971			8,487,000,000,000.00	900,000,000	8,300,000,000.00
TN25	On 19/08/2025	Spot Bond		9.63000	100.91924		9.62000	100.95940			0.00	0	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond		9.65000	98.53076		9.64000	98.57604			3,874,475,000,000.00	401,500,000	4,745,110,000.00
TN30	On 09/10/2030	Spot Bond		10.10000	103.67366		10.09000	103.72596			0.00	0	5,600,000,000.00
TN40	On 01/10/2040	Spot Bond		10.59000	101.95527		10.58000	102.01547			0.00	0	10,900,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.41531			101.39504			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	102.41587			102.39546			0.00	500,000,000	650,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.52179			101.50060			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.56022			101.53850			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.56419			101.54242			0.00	0	0.00

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	101.75391			101.72954			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	102.14741			102.11762			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.55146			101.52972			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.57593			100.55666			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.43982			100.41895			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.44874			100.42746			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.35842			100.33844			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.38363			100.36224			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.91972		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.92172		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.92284		100.00000	9.89725			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.86912			100.84907			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.92108			100.89981			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.94993			100.92797			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.95569			100.93360			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	101.11685			101.09094			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	101.47164			101.43727			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.56192		100.00000	11.51108			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	99.74404			99.72805			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	99.52592			99.51012			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	98.57940			98.56288			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	98.08334			98.06417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	96.99869			96.98390			0.00	0	0.00

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	97.61372			97.59508			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	97.39774			97.37941			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.15682			97.13859			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	96.91872			96.90059			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.19955			96.18162			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	95.92857			95.91056			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.75658			98.73931			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.27078			95.25216			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	95.09956			95.08128			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.79513			94.77668			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.47116			94.45248			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	94.19122			94.17248			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	94.59548			94.55688			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	98.90352			98.88690			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	93.51448			93.47633			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.44118		100.00000	14.40621			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	99.46524		100.00000	98.93617			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	101.30544			101.28780			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	101.23219			101.21459			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	101.19587			101.17828			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	57.69514		100.00000	57.26209			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.24452			100.22705			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	101.83005			101.81099			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	101.62879			101.61165			0.00	0	0.00

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		101.55523			101.53814			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		101.44453			101.42754			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.33559			101.31595			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		101.56980			101.55273			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.20518			101.18746			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		101.57484			101.55772			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.86500		110.39219		8.86500	110.36575			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		100.55101			100.53142			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.58316			100.56494			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.63144			101.61107			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.68444			101.66340			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.68672			101.66565			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.60196			100.58060			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.61771			100.59581			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99000		113.26922		6.98500	113.25591			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000		242.56606		1.29000	242.49384			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.62000		105.07382		6.62000	105.05523			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.26000		107.76434		7.26000	107.74347			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500		108.92736		7.63000	108.92485			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.92500		108.50557		7.93000	108.45978			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.00500		108.74569		8.00500	108.72251			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	6.25000	95.93735		6.25000	95.92130			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18000	94.23679		6.18000	94.22103			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.77000	99.48104		5.77000	99.46539			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25000	95.92130		6.25000	95.90526			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02500	71.18547		7.02000	71.18883			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	50.76541		100.00000	50.66910			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	26.87077		100.00000	26.81979			0.00	0	0.00
Total for j-Bonds :										79,365,199,878,533,600.00	11,807,769,726	92 258 102 700.00
Grand Total:										79,365,200,625,876,500.00	11,807,815,388	92 261 811 319.00