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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 10/11/2014	Any day expiry		11.14070	11.14070		11.17550	11.17550		10.41	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	179.98080	0.17998	216.82500	0.21683	179.981	12.85	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		11.13900	11.13900		11.17760	11.17760		10.78	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.16140	11.16140		11.19950	11.19950		10.56	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	17.34590	0.01735	12.29920	0.01230	17.346	12.11	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.08030	0.00008	0.09820	0.00010	0.080	26.04	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.16330	11.16330		11.20150	11.20150		10.61	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	103.98650	0.10399	92.18150	0.09218	103.986	10.61	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	5.54930	0.00555	8.29800	0.00830	5.549	14.22	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.16720	11.16720		11.20570	11.20570		10.60	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.19020	11.19020		11.23080	11.23080		10.64	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.19220	11.19220		11.23290	11.23290		10.66	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.19430	11.19430		11.23500	11.23500		10.68	91,457,431.00	8,170	949,878.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.02070	0.00002	0.01330	0.00001	0.021	18.30	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.09310	0.00009	0.06570	0.00007	0.093	16.85	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.40460	0.00040	0.30810	0.00031	0.405	15.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.62400	0.00062	0.48460	0.00048	0.624	15.02	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	1.04950	0.00105	0.83320	0.00083	1.050	14.52	0.00	0	38,500.00

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	10.10	Call	1,095.91820	1.09592		1,136.30640	1.13631	1,095.918	14.11	0.00	0	2,995.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	1.61820	0.00162		1.30640	0.00131	1.618	14.11	0.00	0	6,581.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	897.02930	0.89703		937.57390	0.93757	897.029	12.61	0.00	0	2,326.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	3.05370	0.00305		2.92060	0.00292	3.054	12.31	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	3.14220	0.00314		3.01530	0.00302	3.142	12.23	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	3.23360	0.00323		3.11370	0.00311	3.234	12.16	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	3.42670	0.00343		3.32150	0.00332	3.427	12.01	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	3.63400	0.00363		3.54530	0.00355	3.634	11.86	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	4.09700	0.00410		4.04680	0.00405	4.097	11.56	0.00	0	2,491.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	4.22380	0.00422		4.18440	0.00418	4.224	11.48	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	4.78170	0.00478		4.79110	0.00479	4.782	11.18	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	4.93480	0.00493		4.95830	0.00496	4.935	11.11	0.00	0	44,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	5.25980	0.00526		5.31240	0.00531	5.260	10.96	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	5.79750	0.00580		5.89890	0.00590	5.798	10.73	0.00	0	3,283.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	6.85070	0.00685		7.04790	0.00705	6.851	10.36	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	7.59500	0.00760		7.85790	0.00786	7.595	10.13	0.00	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	11.80300	0.01180		10.19590	0.01020	11.803	10.04	0.00	0	22,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	478.87070	0.47887		517.61260	0.51761	478.871	10.08	0.00	0	6,524.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	469.90000	0.46990		508.51340	0.50851	469.900	10.10	0.00	0	3,499.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	434.60620	0.43461		472.64140	0.47264	434.606	10.15	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	417.34100	0.41734		455.04680	0.45505	417.341	10.17	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	24.51050	0.02451		21.34190	0.02134	24.511	10.18	0.00	0	6,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	26.05090	0.02605		22.70100	0.02270	26.051	10.20	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	367.26210	0.36726		403.81380	0.40381	367.262	10.25	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	335.46230	0.33546		371.09890	0.37110	335.462	10.30	0.00	0	13,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	48.22730	0.04823		42.39970	0.04240	48.227	10.34	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	50.76490	0.05076		44.66870	0.04467	50.765	10.35	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	53.39760	0.05340		47.02340	0.04702	53.398	10.36	0.00	0	27,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	262.31470	0.26231		295.15370	0.29515	262.315	10.42	0.00	0	40,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	68.01470	0.06801		60.15370	0.06015	68.015	10.42	0.00	0	35,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	223.21110	0.22321		254.05050	0.25405	223.211	10.50	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	205.08600	0.20509		234.84610	0.23485	205.086	10.54	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	104.95870	0.10496		93.64980	0.09365	104.959	10.55	0.00	0	4,505.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	182.42670	0.18243		210.68020	0.21068	182.427	10.59	0.00	0	11,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	171.74720	0.17175		199.22080	0.19922	171.747	10.61	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	146.93300	0.14693		172.40460	0.17240	146.933	10.68	0.00	0	2,931.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	152.63300	0.15263		137.40460	0.13740	152.633	10.68	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	127.31910	0.12732		148.18790	0.14819	127.319	10.92	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	98.00520	0.09801		115.61460	0.11561	98.005	11.37	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	82.19120	0.08219		97.83360	0.09783	82.191	11.66	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.46	Call	68.90500	0.06891		82.75970	0.08276	68.905	11.96	0.00	0	15,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	366.97190	0.36697		339.03260	0.33903	366.972	12.15	0.00	0	600.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	44.45810	0.04446		54.60640	0.05461	44.458	12.70	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	41.96080	0.04196		51.69240	0.05169	41.961	12.80	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	40.76820	0.04077		50.29730	0.05030	40.768	12.85	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	29.79980	0.02980		37.36650	0.03737	29.800	13.39	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	27.41200	0.02741		34.50310	0.03450	27.412	13.54	0.00	0	4,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.86	Call	22.01380	0.02201		27.91330	0.02791	22.014	13.94	0.00	0	38,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	19.76700	0.01977	25.13890	0.02514	19.767	14.14	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	17.77470	0.01777	22.66770	0.02267	17.775	14.34	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	17.31290	0.01731	22.09370	0.02209	17.313	14.39	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	15.19790	0.01520	19.45560	0.01946	15.198	14.64	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	820.89790	0.82090	784.45560	0.78446	820.898	14.64	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	14.81140	0.01481	18.97210	0.01897	14.811	14.69	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	11.79580	0.01180	15.18310	0.01518	11.796	15.14	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	7.49020	0.00749	9.71410	0.00971	7.490	16.09	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	7.31970	0.00732	9.49700	0.00950	7.320	16.14	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.78800	0.00079	1.17260	0.00117	0.788	17.83	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.65430	0.00065	0.97430	0.00097	0.654	17.98	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.37740	0.00038	0.56160	0.00056	0.377	18.41	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.35530	0.00036	0.52850	0.00053	0.355	18.46	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.46370	0.00046	0.64730	0.00065	0.464	29.93	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.20040	11.20040	11.24120	11.24120		10.59	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	24.77550	0.02478	21.39550	0.02140	24.776	10.10	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	129.49100	0.12949	116.37700	0.11638	129.491	10.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	18.24830	0.01825	23.14850	0.02315	18.248	14.45	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.40710	0.00041	0.46920	0.00047	0.407	21.68	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.20850	11.20850	11.24940	11.24940		10.64	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	139.15520	0.13916	125.98870	0.12599	139.155	10.60	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	122.64790	0.12265	142.10760	0.14211	122.648	11.20	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	234.14790	0.23415	212.70760	0.21271	234.148	11.20	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.21670	11.21670	11.25770	11.25770		10.56	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.28720	11.28720	11.32800	11.32800		10.84	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	51.40790	0.05141	45.48460	0.04548	51.408	10.07	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.86930	0.00187	2.39860	0.00240	1.869	19.14	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.34090	11.34090	11.38220	11.38220		11.18	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	66.37820	0.06638	61.11800	0.06112	66.378	10.21	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	17.64670	0.01765	18.55210	0.01855	17.647	23.31	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.34290	11.34290	11.38420	11.38420		11.18	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.34480	11.34480	11.38620	11.38620		11.20	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.37830	11.37830	11.41990	11.41990		11.43	58,279,652.60	5,122	123,745.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	12.90720	0.01291	11.72270	0.01172	12.907	11.61	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	20.69290	0.02069	18.76390	0.01876	20.693	10.91	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	35.87770	0.03588	32.65460	0.03265	35.878	10.70	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	67.81520	0.06782	62.06460	0.06206	67.815	10.45	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	74.92940	0.07493	68.64690	0.06865	74.929	10.40	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	76.80190	0.07680	70.37830	0.07038	76.802	10.39	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	100.83630	0.10084	92.83040	0.09283	100.836	10.44	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	511.65980	0.51166	543.43100	0.54343	511.660	10.63	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	299.13480	0.29913	322.92540	0.32293	299.135	11.43	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	251.52760	0.25153	272.56700	0.27257	251.528	11.95	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	233.81860	0.23382	253.75500	0.25375	233.819	12.18	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	174.31510	0.17432	190.20950	0.19021	174.315	13.11	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	147.55190	0.14755	161.42970	0.16143	147.552	13.67	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	81.06770	0.08107	89.27740	0.08928	81.068	15.93	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	55.15900	0.05516	60.96930	0.06097	55.159	17.40	0.00	0	24,155.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	30.97120	0.03097	34.31000	0.03431	30.971	21.94	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.40000	11.40000	11.44170	11.44170		11.48	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	82.56500	0.08257	76.71590	0.07672	82.565	10.49	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	35.39730	0.03540	38.89550	0.03890	35.397	24.82	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.40990	11.40990	11.45160	11.45160		11.45	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	222.08250	0.22208	208.54180	0.20854	222.083	11.08	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	137.43890	0.13744	149.89500	0.14989	137.439	14.46	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.46310	11.46310	11.50520	11.50520		11.62	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	94.75320	0.09475	88.26050	0.08826	94.753	10.60	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	48.20600	0.04821	52.90120	0.05290	48.206	24.80	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.52100	11.52100	11.56390	11.56390		11.85	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	106.51500	0.10652	97.59520	0.09760	106.515	10.79	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	54.49640	0.05450	59.03710	0.05904	54.496	24.57	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.55340	11.55340	11.59660	11.59660		12.07	46,259,813.60	4,004	31,660.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	98.99080	0.09899	90.88620	0.09089	98.991	10.94	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	102.66250	0.10266	94.40410	0.09440	102.663	10.92	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	155.96650	0.15597	143.16720	0.14317	155.966	10.80	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	163.04120	0.16304	148.19090	0.14819	163.041	10.84	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	193.20360	0.19320	177.31000	0.17731	193.204	11.02	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	201.20840	0.20121	185.06940	0.18507	201.208	11.07	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	291.26620	0.29127	272.94020	0.27294	291.266	11.51	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	150.97870	0.15098	160.06670	0.16007	150.979	16.55	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	132.73100	0.13273	140.70910	0.14071	132.731	17.18	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	116.55140	0.11655	123.52240	0.12352	116.551	17.87	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.58170	11.58170	11.62520	11.62520		12.25	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	117.44330	0.11744	107.89810	0.10790	117.443	10.96	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	61.01170	0.06101	63.55490	0.06355	61.012	24.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.64840	11.64840	11.69250	11.69250		12.44	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	126.59880	0.12660	115.46340	0.11546	126.599	11.07	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	69.88380	0.06988	73.73700	0.07374	69.884	24.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.70820	11.70820	11.75290	11.75290		12.56	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	133.09550	0.13310	122.76350	0.12276	133.095	11.13	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	73.03380	0.07303	80.26460	0.08026	73.034	24.18	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.74580	11.74580	11.79080	11.79080		12.69	0.00	0	3,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	91.19960	0.09120	84.37800	0.08438	91.200	11.21	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,242.35770	1.24236	1,280.16870	1.28017	1,242.358	11.15	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	180.24810	0.18025	170.23790	0.17024	180.248	11.14	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	931.55490	0.93155	966.39030	0.96639	931.555	11.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	468.12100	0.46812	488.32570	0.48833	468.121	13.40	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	352.25100	0.35225	368.24330	0.36824	352.251	14.82	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	266.89360	0.26689	279.16880	0.27917	266.894	16.37	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	172.75370	0.17275	176.82590	0.17683	172.754	21.13	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.77500	11.77500	11.82020	11.82020		12.67	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	137.96860	0.13797	130.10630	0.13011	137.969	11.16	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	83.05420	0.08305	88.22570	0.08823	83.054	24.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.83770	11.83770	11.88320	11.88320		12.89	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	142.12340	0.14212	134.15930	0.13416	142.123	11.19	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	95.87450	0.09587	99.97890	0.09998	95.875	24.15	0.00	0	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
\$ / R	On 25/11/2015	Any day expiry		11.89640	11.89640		11.94180	11.94180		13.03	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	146.71040	0.14671	139.17110	0.13917	146.710	11.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.49170	0.08749	96.64700	0.09665	87.492	23.81	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.93000	11.93000		11.97520	11.97520		13.16	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	187.21300	0.18721	180.19070	0.18019	187.213	11.36	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,167.21300	1.16721	1,205.39070	1.20539	1,167.213	11.36	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,131.19280	1.13119	1,169.02140	1.16902	1,131.193	11.38	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	381.22860	0.38123	399.51030	0.39951	381.229	16.10	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry		11.95100	11.95100		11.99600	11.99600		13.16	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	150.90290	0.15090	143.44030	0.14344	150.903	11.31	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	85.18300	0.08518	90.77050	0.09077	85.183	23.74	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.19430	11.19430		11.23500	11.23500		10.68	615,686.50	55	1,782.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.37830	11.37830		11.41990	11.41990		11.43	466,510.30	41	303.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	35,349.29160	0.35349	37,970.57850	0.37971	35,349.292	11.19	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.55340	11.55340		11.59660	11.59660		12.07	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.74580	11.74580		11.79080	11.79080		12.69	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future		17.81320	17.81320		17.92940	17.92940		9.97	89,190,692.40	5,007	44,759.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	71.00270	0.07100	49.76690	0.04977	71.003	10.57	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	93.10550	0.09311	67.91730	0.06792	93.105	10.44	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	728.51340	0.72851	630.87560	0.63088	728.513	10.86	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	10.45590	0.01046	13.46530	0.01347	10.456	13.07	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	8.44940	0.00845	11.08190	0.01108	8.449	13.67	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry		17.94020	17.94020		18.05680	18.05680		10.49	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	524.05960	0.52406	452.95690	0.45296	524.060	11.02	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	730.87660	0.73088	648.19480	0.64819	730.877	11.56	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	834.74830	0.83475	747.58090	0.74758	834.748	11.82	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	8.30370	0.00830	10.16690	0.01017	8.304	16.09	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.04070	0.00604	6.97600	0.00698	6.041	17.92	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.02190	0.00602	6.94940	0.00695	6.022	17.99	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.09100	18.09100		18.20920	18.20920		11.28	9,081,682.00	502	3,782.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	229.56610	0.22957	258.24360	0.25824	229.566	12.98	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.35220	18.35220		18.47280	18.47280		11.81	0.00	0	1,610.00
£ / R	On 14/09/2015	Foreign Exchange Future		18.63960	18.63960		18.76360	18.76360		12.33	0.00	0	1,205.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.09772	0.09772		0.09790	0.09790		11.40	0.00	0	15,509.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09943	0.09943		0.09962	0.09962		12.10	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry		13.88620	13.88620		13.97750	13.97750		10.33	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future		13.92660	13.92660		14.02130	14.02130		10.22	250,678.80	18	73,605.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	98.51430	0.09851	71.78590	0.07179	98.514	10.17	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	214.20500	0.21421	166.34130	0.16634	214.205	10.34	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	321.86660	0.32187	261.65790	0.26166	321.867	10.78	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	5.80370	0.00580	8.71030	0.00871	5.804	13.65	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	3.99190	0.00399	5.94760	0.00595	3.992	14.06	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	3.25930	0.00326	4.79740	0.00480	3.259	14.31	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		14.16540	14.16540		14.26200	14.26200		10.86	92,358,408.00	6,520	34,715.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	194.40660		0.19441		164.58040	0.16458	194.407	10.42	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	281.11480		0.28111		243.31520	0.24332	281.115	10.67	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	290.81150		0.29081		252.21130	0.25221	290.812	10.70	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	149.93770		0.14994		172.49720	0.17250	149.938	12.94	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	142.62310		0.14262		164.16340	0.16416	142.623	13.07	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	114.05420		0.11405		131.51080	0.13151	114.054	13.66	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	110.86620		0.11087		127.86010	0.12786	110.866	13.73	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	93.07140		0.09307		107.43610	0.10744	93.071	14.22	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.39480		14.39480		14.49360	14.49360		11.53	0.00	0	6,325.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.65260		14.65260		14.75450	14.75450		12.10	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.90340		14.90340		15.00660	15.00660		12.59	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	275.42740		0.27543		246.97090	0.24697	275.427	10.97	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	403.08010		0.40308		428.69440	0.42869	403.080	15.37	0.00	0	5,795.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			524.87100		524.87100		521.58500	521.58500			0.00	0	0.00
AL12	On 05/02/2015	Index Future			532.52900		532.52900		529.63900	529.63900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			541.55800		541.55800		538.62500	538.62500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			442.03800		442.03800		440.79000	440.79000			8,840,760.00	2	0.00
AL37	On 05/02/2015	Index Future			448.66900		448.66900		447.59600	447.59600			0.00	0	115.00
AL37	On 07/05/2015	Index Future			456.27500		456.27500		455.19000	455.19000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			522.93700		522.93700		520.84200	520.84200			15,688,110.00	3	0.00
AL7T	On 05/02/2015	Index Future			530.81100		530.81100		528.88400	528.88400			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			539.81000		539.81000		537.85700	537.85700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			475.79000		475.79000		473.66000	473.66000			423,453,100.00	89	0.00
ALBI	On 05/02/2015	Index Future			482.83500		482.83500		480.97400	480.97400			0.00	0	646.00
ALBI	On 07/05/2015	Index Future			491.02100		491.02100		489.13400	489.13400			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			500.01000		500.01000		498.08600	498.08600			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.61620		9.61620		9.62330	9.62330		8.07	13,462,680.00	1,400	12,294.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	41.49810		0.04150		37.56930	0.03757	41.498	8.72	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	221.08960		0.22109		215.12230	0.21512	221.090	8.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	7.96950		0.00797		8.88020	0.00888	7.970	9.24	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.50170		0.00050		0.56860	0.00057	0.502	13.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.41490		0.00041		0.47490	0.00047	0.415	13.54	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.70830		9.70830		9.71590	9.71590		9.32	70,870,590.00	7,300	10,547.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.79650		9.79650		9.80420	9.80420		10.62	2,938,950.00	300	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.89610		9.89610		9.90530	9.90530		11.37	1,484,415.00	150	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.81730		9.81730		9.81480	9.81480		10.09	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.95500		9.95500		9.95350	9.95350		10.01	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			12.11460		12.11460		-15.48640	-15.48640			0.00	0	1,942.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future		990.53580	990.53580		1,023.99660	1,023.99660			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,090.10610	1,090.10610		1,123.52640	1,123.52640			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		286.62560	286.62560		-231.58350	-231.58350			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		897.14380	897.14380		931.78810	931.78810			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future		8,275.77790	8,275.77790		8,809.93250	8,809.93250			0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future		60.25430	60.25430		61.06320	61.06320			0.00	0	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.57230	11.57230		11.64970	11.64970		10.94	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.77580	11.77580		11.85480	11.85480		11.82	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.82300	1.82300		1.82840	1.82840		9.20	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.83930	1.83930		1.84480	1.84480		10.67	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.48506	123.48506		123.48378	123.48378			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.40614	125.40614		125.40586	125.40586			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		126.02943	126.02943		126.03083	126.03083			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		9.43500	84.26363		9.50602	83.72699			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.53514	85.48698		9.59803	85.01979			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.60791	83.14730		9.67260	82.67326			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.66728	84.68750		9.73403	84.20418			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		474.16600	474.16600		472.19900	472.19900			834,532,160.00	176	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 05/02/2015	GOVI	481.19400		481.19400		479.49000	479.49000			0.00	0	402.00
GOVI	On 07/05/2015	GOVI	489.35200		489.35200		487.62500	487.62500			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	498.31100		498.31100		496.54900	496.54900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.02061		118.02061		118.02051	118.02051			1,888,329.76	16	0.00
I2025	On 05/02/2015	Bond Future	118.69982		118.69982		118.70068	118.70068			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.72716		120.72716		120.72960	120.72960			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	125.29941		125.29941		125.29919	125.29919			82,196,412.96	656	0.00
I2038	On 05/02/2015	Bond Future	126.17892		126.17892		125.94795	125.94795			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	128.33423		128.33423		128.10075	128.10075			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	125.59554		125.59554		125.59498	125.59498			5,149,417.14	41	0.00
I2046	On 05/02/2015	Bond Future	128.70131		128.70131		127.54997	127.54997			0.00	0	5,389.00
I2046	On 07/05/2015	Bond Future	129.52201		129.52201		128.35280	128.35280			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	135.83852		135.83852		135.83818	135.83818			12,225,466.80	90	0.00
I2050	On 05/02/2015	Bond Future	138.21772		138.21772		136.50423	136.50423			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	140.57840		140.57840		138.83739	138.83739			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	221.76000		221.76000		221.77000	221.77000			106,444,800.00	48	0.00
IGOV	On 05/02/2015	Index Future	225.18300		225.18300		225.22200	225.22200			15,762,810.00	7	1,093.00
IGOV	On 07/05/2015	Index Future	229.02800		229.02800		229.07000	229.07000			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.24700		233.24700		233.28900	233.28900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	600.87700		600.87700		600.87700	600.87700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	611.08300		611.08300		610.32500	610.32500			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	621.75700		621.75700		620.99000	620.99000			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.16049		145.16049		145.24217	145.24217			15,544,746.00	107	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.11000		93.89000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000		93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.24000		93.76000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.31000		93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.36000		93.64000		6.37000	93.63000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.43000		93.57000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.56000		93.44000		6.59000	93.41000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.76000		93.24000		6.78000	93.22000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.90000		93.10000		6.93000	93.07000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.04000		92.96000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.16000		92.84000		7.18000	92.82000			0.00	0	0.00



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	7.29000	92.71000	7.32000	92.68000					0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future	0.12410	0.12410	0.12440	0.12440				11.57	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future	0.06650	0.06650	0.06650	0.06650				16.65	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.06270	0.06270	0.06280	0.06280					0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.24410	1.24410	1.24800	1.24800					0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.24490	1.24490	1.24890	1.24890					0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.24590	1.24590	1.24980	1.24980					0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R186	On 06/11/2014	Bond Future	7.95000	123.68143	8.01571	123.11172				6.83	2,554,639,936.65	20,655	0.00
R186	On 05/02/2015	Bond Future	8.01970	120.20651	8.07732	119.71724				7.58	0.00	0	40,914.00
R186	On 05/02/2015	Bond Future	9.00 Put	85.57000	0.08557	111.71000	0.11171		85.570	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future	8.06115	122.24581	8.12067	121.74988				7.80	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.08418	119.20586	8.14597	118.69997				8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future	8.12297	121.23863	8.20000	8.20000				8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00 Put	1,563.25000	1.56325	0.00000	0.00000		1,563.250	8.72	4,064,450.00	2,600	2,600.00
R186	On 21/12/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R197	On 06/11/2014	Bond Future	289.81411	289.81411	289.81413	289.81413					2,898,141.10	10	0.00
R197	On 05/02/2015	Bond Future	288.30625	288.30625	288.30876	288.30876					0.00	0	898.00
R197	On 07/05/2015	Bond Future	293.22996	293.22996	293.23611	293.23611					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	235.48607	235.48607	235.48573	235.48573					367,829,241.34	1,562	0.00
R202	On 05/02/2015	Bond Future	235.95399	235.95399	235.95535	235.95535					1,179,769.95	5	50,618.00
R202	On 07/05/2015	Bond Future	239.98304	239.98304	239.98780	239.98780					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	7.67000	102.00861	7.73576	101.60989				5.62	690,598,289.70	6,770	0.00
R2023	On 05/02/2015	Bond Future	7.73833	103.55198	7.80158	103.17888				5.86	0.00	0	10,317.00
R2023	On 07/05/2015	Bond Future	7.77390	101.38184	7.83964	101.00370				6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	7.78713	103.25896	7.85591	102.87316				6.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future	9.07	Put	333.88000	0.33388	381.70000	0.38170	333.880	6.73	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			6.74500	105.11888	6.79580	104.98638		1.96	584,881,448.32	5,564	0.00
R203	On 05/02/2015	Bond Future			6.82241	106.70140	6.86174	106.60750		1.89	0.00	0	15,535.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,059.02000	2.05902	1,968.58000	1.96858	2,059.020	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.81588	104.34244	6.85918	104.24831		1.93	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.72937	106.27482	6.77868	106.17827		1.81	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			8.38000	98.98418	8.45572	98.35719			184,902,448.24	1,868	0.00
R2030	On 05/02/2015	Bond Future			8.45160	96.42055	8.51928	95.86920			0.00	0	4,658.00
R2030	On 07/05/2015	Bond Future			8.49987	98.05745	8.56950	97.49800			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032	On 06/11/2014	Bond Future			8.53500	98.37843	8.60575	97.75815			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.60943	99.80729	8.67194	99.26765			0.00	0	3.00
R2032	On 07/05/2015	Bond Future			8.65824	97.34328	8.72247	96.79583			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.69276	99.14663	8.75898	98.58840			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			8.66000	100.79015	8.73071	100.10987			363,650,861.20	3,608	0.00
R2037	On 05/02/2015	Bond Future			8.73087	97.99023	8.79325	97.39853			0.00	0	13,845.00
R2037	On 07/05/2015	Bond Future			8.77993	99.65387	8.84394	99.05344			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.81715	97.23894	8.88306	96.62673			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			7.05500	106.43465	7.09576	106.28859		2.88	874,041,345.80	8,212	0.00
R204	On 05/02/2015	Bond Future			7.12217	104.02441	7.16038	103.89519		2.95	642,974,878.21	6,181	10,772.00
R204	On 07/05/2015	Bond Future			7.14454	105.78911	7.18539	105.65906		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.12112	103.70681	7.16570	103.57366		3.08	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	131.96000	0.13196	146.02000	0.14602	131.960	3.29	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			8.74500	102.47845	8.82069	101.68870			61,487,070.00	600	0.00
R2044	On 05/02/2015	Bond Future			8.81394	99.57099	8.88141	98.87651			0.00	0	3,002.00
R2044	On 07/05/2015	Bond Future			8.86174	101.26146	8.93093	100.55656			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.89847	98.75101	8.96962	98.03245			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.73500	101.87973	8.80569	101.12123			1,693,954,270.71	16,627	0.00
R2048	On 05/02/2015	Bond Future			8.79991	103.39720	8.86741	102.68256			0.00	0	38,123.00
R2048	On 07/05/2015	Bond Future			8.84349	100.71781	8.91265	99.99250			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 06/08/2015	Bond Future			8.87561		102.58294		8.94665	101.84356			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.25500		102.30839		7.33575	101.96560		3.78	2,313,499,623.07	22,613	0.00
R207	On 05/02/2015	Bond Future			7.33129		100.18151		7.40085	99.89908		3.89	2,003,630.20	20	36,157.00
R207	On 07/05/2015	Bond Future			7.36462		101.88159		7.43828	101.59569		3.96	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,983.76000		1.98376		1,793.50000	1.79350	1,983.760	4.02	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.36312		100.12262		7.44193	99.83078		4.11	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,600.93000		1.60093		1,448.56000	1.44856	1,600.930	4.10	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			7.43000		97.36014		7.50575	96.98924		4.66	935,144,144.70	9,605	0.00
R208	On 05/02/2015	Bond Future			7.50144		98.81285		7.57037	98.48687		4.75	0.00	0	52,027.00
R208	On 07/05/2015	Bond Future			7.53480		97.08764		7.60706	96.75740		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.54021		98.88563		7.61652	98.54869		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	228.79000		0.22879		267.12000	0.26712	228.790	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.57019		97.17084		7.65000	7.65000		5.08	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	687.05000		0.68705		0.00000	0.00000	687.050	5.39	1,511,510.00	2,200	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.57500		78.09789		8.64567	77.53477		10.74	580,814,007.93	7,437	0.00
R209	On 05/02/2015	Bond Future			8.64201		79.22182		8.70424	78.73209		11.51	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.68515		77.41641		8.74892	76.91929		12.44	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.71571		78.85046		8.78121	78.34369		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	751.91000		0.75191		835.72000	0.83572	751.910	13.39	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			174.09505		174.09505		174.09485	174.09485			6,963,802.00	40	0.00
R210	On 05/02/2015	Bond Future			176.80347		176.80347		176.80466	176.80466			0.00	0	628.00
R210	On 07/05/2015	Bond Future			177.73515		177.73515		177.73867	177.73867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	132.58191		132.58191		132.67069	132.67069			0.00	0	0.00
R211	On 05/02/2015	Bond Future	133.03855		133.03855		133.12985	133.12985			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	135.31098		135.31098		135.40556	135.40556			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future	137.54784		137.54784		137.54810	137.54810			112,926,776.64	821	0.00
R212	On 05/02/2015	Bond Future	137.92498		137.92498		137.92647	137.92647			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future	140.28091		140.28091		140.28417	140.28417			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	8.41500		88.94668		8.49073	88.34423		9.24	1,178,454,563.32	13,249	0.00
R213	On 05/02/2015	Bond Future	8.48719		90.23822		8.55481	89.70839		9.88	0.00	0	21,686.00
R213	On 07/05/2015	Bond Future	8.53052		88.22225		8.59995	87.68459		10.65	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.56012		89.85579		8.63165	89.30764		10.85	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	8.67500		78.89074		8.75068	78.25995		11.26	194,860,127.80	2,470	0.00
R214	On 05/02/2015	Bond Future	8.74343		80.02313		8.81085	79.46835		12.07	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future	8.78561		78.08721		8.85464	77.52411		13.07	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.81629		79.53317		8.88715	78.95919		13.37	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	20,918.91000		20,918.91000		21,019.32000	21,019.32000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95090		4.95090		4.95920	4.95920		5.60	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.92940		4.92940		4.93960	4.93960		6.33	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.73700		1.73700		1.72540	1.72540		15.85	0.00	0	13.00
<b>Total for Derivatives :</b>											<b>15,351,723,639.74</b>	<b>172,541</b>	<b>3 767 444.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.79483			100.77648			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.81500		101.45629		6.86500	101.38570			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.99795			100.97719			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.25000		104.93573		8.28500	104.78335			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.56128			100.54026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond		8.91000	103.48274		8.97500	103.14001			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	99.71203			101.70843			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	99.78853			101.80982			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.11500	97.06664		9.15000	101.06573			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.93500	101.42907		6.98500	101.39175			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.73235			100.71015			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.56000	103.99109		8.59500	103.88844			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.33000	276.37434		2.33000	276.32357			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	102.04561			102.02691			0.00	10,214,000,000	5,107,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.69689			101.67762			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.15299			101.13211			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.19790			101.17619			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.22769			101.20544			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.67987			100.66019			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.41404			100.39445			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.09666			100.07674			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	93.58601		100.00000	93.34968			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	172.15869		2.07000	172.12823			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.74851		2.76000	164.71634			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	175.60300		2.17000	175.57149			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	185.13269		1.82000	185.10120			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.75625	78.64132		7.79125	78.54307			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.75625	78.64132		7.79125	78.54307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.09764			101.07576			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	100.70975			100.68990			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.58569			100.56527			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.98000	103.58266		7.01500	103.55897			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	100.86334			100.84343			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.10500	107.24217		7.15500	107.17933			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.56435			100.54240			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	2.67000	108.21416		2.67000	108.19333			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46000	160.11932		2.46000	160.08928			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	216.06265		2.35000	216.02286			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.28500		92.77103		9.34500	92.42580			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.21116			102.19217			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		101.04000			101.17500			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		108.88297		9.63000	108.86417			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	9.36500		112.20047		9.42000	111.75772			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.61500		91.75219		8.68000	91.43492			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	9.46000		111.48569		9.51500	111.04669			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.34287			101.32094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.23897			100.21719			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.91000	107.17769		7.94500	107.04986			1,582,000,000.00	200,000	1,439,900,000.00
ABS11	On 09/04/2021	Spot Bond	8.62000	104.76602		8.68500	104.41936			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.76500	100.95052		6.81500	100.90935			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.66000	101.64849		8.72500	101.34686			1,732,000,000.00	200,000	652,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.56000	96.14353		9.61500	95.74906			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.72500	103.47324		7.78500	103.37479			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000	280.22338		2.14000	280.17336			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.37000	131.05256		1.34000	131.11640			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000	133.14123		2.11000	133.11760			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00454		100.00000	0.00452			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	62.41819		100.00000	62.26697			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.26500	103.83585		11.31500	103.76444			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.76329			99.73633			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.24521		100.00000	6.22991			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.75730			99.72967			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.67269			99.63568			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.22435		100.00000	37.13318			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.76928			99.74299			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.25086		11.00000	66.23192			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.82358		100.00000	23.76524			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	101.20223			101.17824			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.31480			101.28854			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.15202			101.12904			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.18595			101.16229			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.20087			101.17691			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.38166			102.35766			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.38166			102.35766			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.39539			102.37124			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.39539			102.37124			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.36795			102.34407			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.46152			92.44286			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.20174			101.18202			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.02358			101.00138			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.16562			101.14237			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.19931			101.17537			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.21283			101.18862			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.18571			101.16205			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.12489			101.10246			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.06000	105.23115		9.12500	104.93607			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.34237			100.31933			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.99960			100.97627			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	86.37990			86.35984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	171.88256			172.04555			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	171.90716			172.06965			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.15193			101.12896			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.14848			102.12530			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.55903			101.53519			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.14744			102.12429			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.94613			102.92240			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.86345			102.84029			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.16818			101.14711			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.82014			100.79581			0.00	0	1,410,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.46254			102.44182			0.00	0	14,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.15602			101.13297			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.28267			102.26106			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.02586			101.00544			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.00274			100.98278			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.04762			101.02676			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.13179			101.10923			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.08424			101.06264			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.02994			101.00944			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.04490			101.02409			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.44347		10.23000	101.41552			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.05968			101.03857			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.03674			101.01610			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	118.18396			118.48668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	9.19000	106.08694		9.22500	105.92998			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.12765			101.10517			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.03387		1.75000	117.01421			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.21686			101.19740			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.04608			101.02524			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.10391			101.08188			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.13753			101.11482			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.07026			101.04893			0.00	0	150,000,000.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.47864			101.45809			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.18603			101.16237			0.00	0	1,000,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.82569			102.80464			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.05815			101.03706			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.20351			102.18208			0.00	0	455,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.13080			101.10823			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.10382			101.08182			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.16135			101.13819			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.17898			101.15546			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.49218			101.47292			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.74490			101.72543			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.18314			101.15954			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.18314			101.15954			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.24500			101.22009			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.11063			101.08847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	101.24982			101.22487			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.25998			103.23735			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.24500			101.22009			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	95.36552			95.34666			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.20623			101.18216			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.19129			101.16748			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	124.03732			124.15807			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	125.82624			125.94865			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.04333			101.02255			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.03391			101.01331			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.83544			99.81649			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.05949			101.03838			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.07739			101.05593			0.00	0	390,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.10391			101.08188			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.04468			101.02387			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.04333			101.02255			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.13974			101.11702			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.05984			102.03641			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.24979			100.22673			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.24416			100.22178			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	103.03562			103.01664			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	16.33581		100.00000	16.28425			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.66469			101.64406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.83248			101.80972			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.94428			101.92012			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.45954			100.43845			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.50410			100.48098			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.56344			100.53760			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.44075			100.42064			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.69500		98.92576		7.73000	98.85894			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.56396			100.53818			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.65384			100.62394			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.56000		101.40294		8.89500	100.19230			856,000,000.00	100,000	3,783,880,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000		113.11461		9.51500	112.74453			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.17500		106.45138		7.23500	106.35333			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.02500		105.58341		9.08500	105.17671			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.01105		100.00000	11.98433			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.82500		105.88051		9.89000	105.33682			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71000		164.41293		2.71000	164.38098			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.44161			101.42015			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		101.18782			101.16926			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.23878			101.21955			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.99870			100.97706			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.31773			100.29497			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.13546			101.11643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	102.12996			102.10107			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.01473			100.99530			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.07026			101.04893			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.25263			101.22461			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.53767			101.51289			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	100.39000			100.08500			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	101.39128			101.36890			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	95.13479			95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.60000	298.42258		2.60000	298.36559			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	92.67413			92.67413			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	103.05727			103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	101.13851			101.11581			0.00	60,000,000,000	60,000,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	101.58511			101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	90.21480			90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.61418			100.59663			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.62436			100.60178			0.00	50,000,000,000	50,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	23.71994		100.00000	23.57014			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.20369			101.18373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002		On 20/12/2014	Spot Bond	0.00000	100.97597			100.95655			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.96248			100.94334			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.91672			100.89553			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.66000	104.78171		8.69500	104.64119			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.76650			100.74765			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.28324			101.26261			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.56781			100.54830			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	101.95660			101.93367			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	101.68109			101.65736			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.19000	105.83241		9.25500	105.50647			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.34500	104.92633		7.39500	104.86175			0.00	0	390,000,000.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	33.37376		100.00000	33.22700			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.96185			100.93775			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.51000	104.67144		8.54500	104.55736			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.00311	102.56478		11.03308	102.51206			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.02920	101.52748		11.04950	101.48750			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.05855	101.50071		11.08072	101.45938			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	101.25974			101.22976			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.08928	101.45598		11.11305	101.41171			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.71845	101.50343		11.77361	101.32777			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	101.28813			101.25746			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	101.28813			101.25746			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	101.28820			101.25753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.25311	101.07620		11.28308	101.02360			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.19383	101.53082		11.22194	101.48015			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.02920	101.52748		11.04950	101.48750			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.08868	101.69002		11.12088	101.63215			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.25242	101.30911		10.27855	101.25573			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.22574			101.19657			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.20838			101.17962			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.20838			101.17962			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	10.68379	100.97430		10.70921	100.91204			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.28500	100.81684		11.32000	100.70766			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.17482			101.14688			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.21000	98.75798		11.24500	98.64419			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	101.11800			101.09144			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.05254		9.28000	101.02734			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.19160			101.16325			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.06000	101.06770		11.09500	100.94853			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.15804			101.13050			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.18601			101.15780			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.18601			101.15780			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89584			99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.14460			101.11740			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.20274			101.17414			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.01434			100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.20274			101.17414			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.14684			101.11958			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.16337			101.13573			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.20283			101.17423			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.88503			100.86407			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.94761			100.92514			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.00311	102.89095		14.03308	102.83019			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.18503	102.06245		15.21132	101.97320			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.04307	101.84008		14.09000	101.74652			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.54797			101.51091			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.54797			101.51091			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.54797			101.51091			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.60338			101.56495			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.35347			101.32116			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	22.73542		100.00000	22.69229			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.69430		100.00000	20.64417			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.83415		100.00000	18.78851			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.62602		100.00000	11.59785			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.62602		100.00000	11.59785			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.05640		100.00000	14.02235			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.17963		100.00000	12.15013			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.46023			100.44157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.40978			100.39006			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.64514			100.62648			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.68304			100.66330			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.92528	100.00000	7.90587				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.92528	100.00000	7.90587				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	181.17883	2.04000	181.14704				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98000	156.59529	8.03500	155.45125				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98000	156.91068	8.03500	155.77494				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36500	98.57111	8.42000	98.11724				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.43399			101.41167			0.00	1,514,946,000	757,473,000.00
BEER02	On 28/03/2018	Spot Bond	7.66000	99.28733	7.69500	99.16517				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.38090			101.36140			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.43533			100.41437			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.44383			100.42247			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.47215			100.44944			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.50045			100.47638			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.57926			100.55142			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.06737	100.00000	22.01392				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.24957			100.22853			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.25441			100.23296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.25602			100.23443			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.27533			100.25213			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.30104			100.27568			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.59088	100.00000		21.53858			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.59088	100.00000		21.53858			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.14778			101.12774			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.23307			101.21152			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.25632			101.23436			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.06000		102.91838	8.09500		102.82169			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.32607			101.30287			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.44988			101.42447			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.43518	100.00000		15.39738			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.43518	100.00000		15.39738			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.45895			101.43822			0.00	0	770,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.86216			100.84176			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.37000		105.05585	8.40500		104.89861			0.00	0	5,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		98.45408			98.43631			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		98.56769			98.56344			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		96.90235			96.89316			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.49593			101.47776			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.73113			101.71004			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.49014			101.47169			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.56400			101.54463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.69826			101.67720			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.25719			102.22905			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	103.16375			103.12477			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	62.37210	100.00000	62.21934				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.35965			100.33549			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.36983			100.34499			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	97.66468			97.64615			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	99.65804			99.64095			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	97.29199			97.25275			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.44378			93.42466			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	98.76235			98.74516			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	98.65945			98.64226			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	98.57400			98.55682			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.37691	100.00000	27.31058				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.15483			101.13386			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	99.83670			99.81575			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.21000	108.99372	9.24500	108.90110				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.88668			105.86117			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.11000	102.06152	9.14500	101.98806				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.26000	99.22579	12.29500	99.09072				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.23085			100.20177			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.22000	104.24868	11.25500	104.10166				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.91632			101.89525			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.10000	105.28688	9.13500	105.18376				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.79045			100.76099			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.66000		100.21281		11.69500	100.05802			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.81651			100.79640			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.66452			101.63528			0.00	1,000,000,000	500,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.02053			100.07680			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.94000		94.13600		10.00500	93.85143			19,880,000,000,000.00	2,000,000,000	2,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.83000		120.49479		9.88500	120.11630			0.00	0	200,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.11000		113.90556		10.16500	113.52235			0.00	0	700,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.99000		116.14784		9.04500	115.71967			0.00	0	400,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.00827			101.97682			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41000		102.22960		11.44500	102.15436			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.92383			99.89846			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.93560			102.90872			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.98420			101.95683			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.04400			101.01647			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.27283			101.24682			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.48091			100.45390			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.87296			100.82898			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.73169			101.70588			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.03283			101.00832			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.07229			101.04683			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.11782			101.09127			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		99.68123			99.64517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		99.68455			99.64886			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.66700			99.62936			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		99.93266			99.91012			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.15204			101.12907			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.91265			101.89271			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.62883		10.11000	103.60105			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.76104			100.73966			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.22542		2.76000	121.20179			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.14584		3.14000	121.12094			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.62094		8.25000	101.59824			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.81000		122.87632		2.81000	122.85205			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.58709		2.40000	120.56462			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.60467			101.57252			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.42500		100.74093		8.48500	100.61292			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.47052			100.44904			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.47979			100.45775			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.47500		100.81130		8.53500	100.68270			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.47500		100.81130		8.53500	100.68270			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.52500		103.95354		8.58500	103.81747			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.17919			101.15567			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.29586			101.26998			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.59442			100.57520			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.59442			100.57520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000		99.94157			99.92194			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		101.19494			101.17111			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		101.63078			101.60963			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.73083			101.70837			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.98106		9.35000	101.95574			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.98106		9.35000	101.95574			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		101.63097			101.60967			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		101.63524			101.61387			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		62.50500			62.50500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		101.30264			101.28339			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		101.12552			101.10619			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		101.19456			101.17573			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		101.19820			101.17940			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		101.12552			101.10619			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		101.12552			101.10619			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		101.17696			101.15734			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.97724			101.95616			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.56804			101.54660			0.00	0	230,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.08525			102.06426			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.08525			102.06426			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.08525			102.06426			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.46663			101.44496			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.99000		103.54991		9.02500	103.39863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	0.00000	101.15029			101.12979			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.33526			101.30859			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.47505			101.45370			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.46856			101.44735			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.52304			101.50133			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.71100			101.68964			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.95055			101.92508			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.70713			101.68561			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.24674			103.22506			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.44511			102.42398			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.28065			101.26091			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.07163			101.05187			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.05680			101.03573			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.40961			100.38963			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	102.06239			102.03927			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.38468			101.35978			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.15459			101.12952			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.59276			103.56971			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.04419			101.01941			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.14213			101.11733			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.92313			100.89812			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.25653			101.23145			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.04428			101.01950			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.04428			101.01950			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299		On 30/06/2017	Spot Bond	0.00000	101.03481			101.01027			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	126.87061			126.87061			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.58274			102.55868			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	126.95430			126.95430			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	126.36819			126.36819			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	126.82706			126.82706			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	126.04475			126.04475			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	123.57426			123.57426			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	99.92776			99.90371			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.56500	94.47633		10.62500	94.14313			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.08500	95.95183		11.14500	95.61400			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.98986			100.96641			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.26111			101.23587			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.92941			99.90590			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.39164			100.36980			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.26218			100.23828			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.26218		8.80500	100.23831			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.11063			101.08847			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.39545			100.37340			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	119.80866			119.80866			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.16038			101.13720			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.18054			101.15695			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.25842			101.23323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	101.20639			101.18232			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.50098			99.46613			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.66704			101.63363			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	78.99866			78.94285			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.31492			101.28866			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.98986			100.96641			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	109.57700			109.57700			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	109.57700			109.57700			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.31151			100.28920			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.45536			101.42613			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.99548			100.97190			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.65689			101.62369			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.36892			101.34156			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.05698			101.03593			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.22083			101.19642			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.30855			100.28645			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.02004			99.99993			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.96736			100.94446			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.29524			100.27393			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.57534			101.55422			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.61384			101.58161			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.25891			100.23728			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.38198			100.36069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000		101.01370			100.99351			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.37258		10.55000	101.34379			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.74500		106.24735		9.80500	105.84507			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.09746			101.07584			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.12662			100.10128			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.88500		107.77393		11.94500	107.39231			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.13477			100.10779			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.91500		107.46986		11.97500	107.10641			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.34500		106.99477		10.40500	106.64411			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.13477			100.10779			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.34423			100.32121			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.33888			101.31204			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.23560			101.21088			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.25842			101.23323			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.11063			101.08847			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.03144			101.00698			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.24000		104.31791		9.30500	103.97866			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.21415			101.18490			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.22486			101.20036			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.48781		10.55000	101.45899			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		98.84011		11.00000	98.80966			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.42404			100.40363			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.24500			101.22009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000	100.41710			100.39601			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.67500	103.63975		11.73500	103.25668			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.36300			101.33567			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.11063			101.08847			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	92.01562			91.99458			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.18458			101.16090			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.12641			100.10110			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.68197			100.66117			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.50435			100.48408			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.37525			100.35434			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	87.51668			87.48904			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.39706			100.37491			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.24817		7.01000	40.24070			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	164.68553			164.68553			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	8.36500	141.94645		8.42000	141.53273			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98000	156.59529		8.03500	155.45125			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98000	156.91068		8.03500	155.77494			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.43305			93.41390			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.37690			93.35759			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.73642			100.71313			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.73642			100.71313			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.19273			101.16893			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.11674			101.09448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.13172			101.10916			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.72821			100.70529			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.13080			101.10823			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.39164			100.36980			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.03121			101.01068			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.08373			101.06211			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.07700			101.05552			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.08373			101.06211			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.87723			101.85226			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.64369			100.61959			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		105.17191		8.87000	105.08496			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.46000		105.53191		8.49500	105.40108			0.00	0	752,600,000.00
COJ05	On 05/06/2023	Spot Bond	9.88000		118.51570		9.94500	118.08297			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.14500		107.26568		8.19500	107.19052			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.45000		107.68902		9.51500	107.34410			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52500		108.35160		9.58500	107.94323			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.87500		96.66059		9.93500	96.30808			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.71000		97.48613		10.76500	97.08274			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.71000		95.25858		10.76500	94.86886			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.59110			101.57008			0.00	1,662,000,000	831,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.62412			101.60159			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.50891			101.48629			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.51512			100.49564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL021	On 25/08/2017	Spot Bond	0.00000	101.60564			101.58456			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.04269			101.02150			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.47158			100.45411			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.21500	102.77741		11.28000	102.39934			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.99779		100.00000	12.96596			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.44967		100.00000	4.43562			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.16080		100.00000	13.11926			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.32286			100.30381			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.78500	98.45615		7.82000	98.34780			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	99.82701			101.40096			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	101.36738			101.34972			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	101.21294			101.19534			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	98.83426		100.00000	98.57621			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	44.89035		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.32615			101.30520			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.73956			100.71690			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	102.95005			102.93138			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	102.25513			102.23618			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	101.87328			101.85416			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	97.85228			97.81996			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.45268			101.42351			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.63110			100.59583			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	101.63299			101.60009			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.26513			101.23981			0.00	0	0.00

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		101.18247			101.15181			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.44000		106.52697		8.50500	106.17350			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.27500		117.51032		7.33500	117.39153			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.24500		107.48526		8.31000	107.18129			2,565,085,460,000.00	311,108,000	3,302,958,100.00
DV23	On 27/02/2023	Spot Bond	8.92500		108.24506		8.98500	107.85961			21,079,065,000.00	2,361,800	1,078,252,100.00
DV24	On 18/02/2024	Spot Bond	8.97500		106.64768		9.03500	106.23981			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.37500		107.94526		9.44000	107.39371			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		101.15799			101.13975			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		101.07302			101.05519			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.90370			100.88539			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.79394			100.77567			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.05480			101.03602			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		99.98928			99.97114			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.03702			101.01791			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.84498			100.82499			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.73000		129.99345		7.79500	129.62296			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.32023			92.27189			0.00	300,000,000	3,000,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		136.66562		0.20000	136.64842			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		123.48506		2.03000	123.46329			7,141,540,000,000.00	3,518,000,000	10,002,900,000.00
EL29	On 19/11/2029	Spot Bond	2.04000		110.98581		2.04000	110.96633			5,330,520,000,000.00	2,613,000,000	2,556,500,000.00

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	2.06000	111.81145		2.06000	111.79176			42,289,740,000,000.00	20,529,000,000	11,800,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000	103.82632		2.12000	103.80784			53,000,000,000,000.00	25,000,000,000	25,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.34000	108.31967		9.40500	108.00081			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.19000	109.00249		9.25500	108.65491			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76000	101.95734		9.81500	101.59201			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.00000	96.02862		10.06500	95.71503			4,000,000,000,000.00	400,000,000	900,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.15000	103.15408		10.21500	102.81418			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	99.90104			99.88133			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.57981			101.55852			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.23141			101.21098			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.10476	100.00000		19.66463			0.00	0	10,000,000,000.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.10068	100.00000		27.68761			0.00	20,000,000,000	10,000,000,000.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.53077			101.51227			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	99.85500			99.83691			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.09548	100.00000		44.11617			0.00	18,200,000,000	25,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.19935	100.00000		62.00303			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	99.18478	100.00000		98.91599			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	85.37254	100.00000		85.18655			40,000,000,000,000.00	400,000,000	400,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.38863		3.00000	129.36243			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.12500	105.71212		11.17500	105.65044			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.17406			103.14834			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.12125			99.09599			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.01179			100.98799			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.64000	97.96414		9.67500	97.84080			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.80038			100.77792			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	101.66140			101.63900			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	99.86674			99.84412			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	99.87698			99.85610			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	99.86887			99.84665			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.25146			100.23278			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	99.88055			99.86067			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	99.87563			99.85494			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	99.88154			99.86182			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	99.87744			99.85704			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	99.88847			99.86948			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	99.89009			99.87136			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.07000	102.05778		7.07000	102.03831			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.60000	105.46288		7.63500	105.33387			831,069,120,000.00	109,351,200	5,608,055,700.00
ES23	On 25/01/2023	Spot Bond		8.28500	113.00246		8.34500	112.60334			41,446,988,390,000.00	5,002,654,000	4,301,020,200.00
ES26	On 02/04/2026	Spot Bond		8.69000	94.85045		8.74500	94.45238			183,111,335,000.00	21,071,500	3,707,463,700.00
ES33	On 15/09/2033	Spot Bond		9.44500	84.18775		9.50500	83.71318			64,137,217,000.00	6,790,600	32,663,642,300.00
ES42	On 25/04/2042	Spot Bond		9.54500	90.28701		9.61000	89.69298			8,590,500,000,000.00	900,000,000	23,100,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	99.83898			99.81828			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	99.83351			99.81215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.66712			101.64549			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.52094			100.49984			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.98621			100.96484			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	101.31671			101.29916			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.17822			101.15890			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.65876			100.63939			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.48788		100.00000	10.46247			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.20692		100.00000	10.18220			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.20196			101.18096			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.73479			99.71109			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.34140			101.31792			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.43429			101.40916			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.06000	101.41852		9.09500	101.27740			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.17041			101.15166			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.17034			101.15159			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.33327			100.31086			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	104.80461			104.78154			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.61144			101.58686			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.63815			101.61318			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.94000	104.69794		10.00500	104.36229			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.86000	108.36115		10.89500	108.21353			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.26049			101.23532			0.00	1,000,000,000	900,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.11000	133.14123		2.11000	133.11760			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000	279.61136		2.17000	279.56119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.38000		111.10707		2.38000	111.08655			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44000		160.47964		2.44000	160.44962			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		219.47234		2.24000	219.43256			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.37500		107.01556		7.42500	106.95214			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.79400		62.86256		7.79500	62.84598			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45300		39.76585		9.45400	39.75508			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		38.44816		9.69000	38.43751			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		76.68067		100.00000	76.51992			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		79.02870		100.00000	78.87127			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.95030			101.92167			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.32849			101.30195			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.15209			101.12912			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.26338			101.23816			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.24500			101.22009			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.18726			101.16353			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.39949			101.37249			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		101.22486			101.20036			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.30135			101.27528			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.59963			101.56743			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.55292			101.52168			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	18.64861		100.09221	18.60290			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.11332			101.09111			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.00566			111.31630			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.47738			101.44782			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.79755			103.76372			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.23615			101.21148			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			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
FRC152		On 20/12/2017	Spot Bond	0.00000	101.24975			101.22480			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.14254			101.11976			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.16442			101.14115			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.51952			101.48897			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.14425			101.12140			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.72887		13.22500	58.70788			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.07969			101.05815			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.08103			101.05948			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.58604			101.55429			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.12946			101.10692			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	99.36025		3.61500	99.33861			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.17786			101.15431			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.17786			101.15431			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.92192			101.89804			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.98986			100.96641			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.20756			99.18445			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.11063			101.08847			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.08507			101.06342			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.12823			100.10256			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.26782			101.24243			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.02095			100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.12692			100.10152			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.36840			100.34376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	101.45268			101.42351			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.15366			101.13062			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.42910			101.40068			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.07296			101.05156			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.16442			101.14115			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.16442			101.14115			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.14783			101.12779			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.84272			100.82162			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.88829			100.86604			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.03771			101.01813			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.67922			100.65901			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.22889			101.20431			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.66183			100.64154			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.01965			101.00006			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.63952			100.61927			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.64125			100.62095			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.55466			100.53220			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.50407			100.48365			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.55466			100.53220			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.50205			100.48171			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.02986			100.08413			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	97.82055		8.75000	97.82830			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	102.98698			102.96419			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.31150		100.00000	9.28211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		8.50765	100.00000	8.48080				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.97157		100.94355				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.41593	100.00000	1.40859				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.92845		100.90443				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.33622	100.00000	21.17608				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	100.00000		1.61031	100.00000	1.59822				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.37654	100.00000	0.37148				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		9.10926	100.00000	9.04089				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	100.00000		2.27732	100.00000	2.26022				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.10926	100.00000	9.04089				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	100.00000		8.93529	100.00000	8.89600				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	100.00000		9.10926	100.00000	9.04089				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.15410		100.13176				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.14460		100.12361				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	100.00000		3.23522	100.00000	3.20855			789,591,400,000,000.00	7,895,914,000	7,895,914,000.00	
FRC222	On 10/11/2016	Spot Bond	100.00000		17.81136	100.00000	17.67767				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	100.00000		17.81136	100.00000	100.00000				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	100.00000		17.81136	100.00000	100.00000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.24018		101.21542				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.23344		101.20881				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.44872		101.42542				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.31799		100.29505				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		122.10469	3.45000	122.07863				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.25514		101.23008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		101.26734			101.24204			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.50000		121.71361		3.50000	121.68747			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.48000		121.86986		3.48000	121.84376			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.69000		127.40601		2.66000	127.46295			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.76000		134.62294		2.73000	134.67085			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.35636			100.33067			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.09771			101.07583			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.24703			101.22214			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		102.04899			102.01366			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.44765			101.41869			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.39617			101.36825			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.19532			101.17143			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.19398			101.17010			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.31413			102.27637			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.10903			101.08968			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.30804	100.00000		10.28279			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.95980	100.00000		24.89867			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.99128	100.00000		59.80398			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.49223	100.00000		18.82740			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.83000		150.92829		4.80000	150.90560			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.91992			100.90164			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.50865			101.48911			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.56608			101.54601			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.79713			102.77686			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.79100			100.77086			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.83791			99.81860			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.58853			100.56867			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.01800		104.56806		2.01800	104.56806			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.39000		135.71498		2.40000	135.44371			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.41983			100.39961			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.53049		10.38000	100.50250			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.53049		10.38000	100.50250			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.28938			100.26520			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.53000		109.51131		2.54000	109.29685			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		210.02866		2.55000	209.98883			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.50000		110.09522		2.51000	109.87950			500,000,000,000.00	200,000,000	100,000,000.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.67577			100.65821			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		209.14158		2.58000	209.10175			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.33752			100.31147			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.47000		110.20006		2.47000	110.17944			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.59000		108.35466		2.60000	108.14271			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.83580			100.81781			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		47.25800			47.00200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00748			100.06650			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.69500		106.36585		2.70500	106.15822			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.70000		260.54501		2.70000	260.49455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS121	On 07/12/2033	Spot Bond		2.75000	258.72323		2.75000	258.67278			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.40000	97.09446		2.40000	97.07647			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		100.00000	3.45001		100.00000	0.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	269.45050		2.68000	269.39846			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	279.40769		2.18000	279.35751			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	265.20619		2.90000	265.15340			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58000	129.14529		2.58000	129.12074			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.32050			100.29890			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11000	129.07021		2.11000	129.04731			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.49398			100.47132			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.75881			100.73689			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.15023			100.12843			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.37000	109.61683		2.38000	109.37271			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.75655		104.97509	19.70602			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.00687		101.07593	23.94751			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.06814		100.44759	16.02864			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.34258		100.76967	22.28748			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.07000	117.65496		2.07000	117.63414			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.33000	111.61459		2.33000	111.59412			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.62103			98.61993			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.36000	111.30976		2.36000	111.28927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000	101.79816			101.77327			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000	348.89646		2.38000	348.83190			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.01966			100.00010			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.65608			101.63357			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	6.49500	102.13945		6.54500	102.10470			12,340,500,000,000.00	1,900,000,000	2,000,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.45500	102.16625		7.51500	102.04324			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.92000	102.77146		7.95500	102.66096			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.06000	107.96867		8.09500	107.83771			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.51000	101.86986		8.57500	101.58321			1,702,000,000.00	200,000	2,851,600,000.00
FRX20	On 01/10/2020	Spot Bond	8.77000	100.87880		8.83500	100.56148			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36500	92.34215		9.42500	91.99877			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.50000	112.50129		9.58500	111.90162			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.80000	98.97075		9.85500	98.56990			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.15500	96.92405		10.22000	96.40734			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.14500	80.50063		10.21000	79.98149			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.94823			100.92937			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.98226			100.96271			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.99585			100.97603			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.02979			101.00929			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.08413			101.06253			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.12487			101.10244			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.30125			101.27526			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.54321			101.52481			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.61120			101.59197			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.62712			101.60769			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.67247			101.65248			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.74053			101.71971			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.79724			101.77573			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		102.04674			102.02217			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.82906			100.80782			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.99055			100.97072			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.86000		102.12580		8.89500	102.02613			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		100.00000		0.00000	100.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.43664		100.00000	85.90016			0.00	13,500,000,000	39,300,000,000.00
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		100.29052			100.27111			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.29651			100.27668			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.30807			100.28746			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.32239			100.30083			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.34225			100.31936			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		101.35736			101.33625			0.00	2,700,000,000	1,350,000,000.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.66867			100.65069			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.55993			100.53896			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.31563			102.29603			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.46104			100.44238			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.28477			101.26380			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	99.79246			101.77650			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.98822			100.96730			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	101.46882			101.44977			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.86738			100.84868			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.13616			102.11500			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.37982			100.35430			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.74300			100.72346			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.20208			101.18108			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.16535			100.14447			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.16727			100.14615			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.47453			100.45696			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	100.00000	86.10682		100.00000	80.75221			1,900,000,000,000,000.00	19,000,000,000	19,000,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.46844			100.44694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.35734	97.81063		7.41625	97.69554			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	100.48923			100.46679			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.35769	104.41639		8.41645	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	100.51595			100.49228			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.80802	104.41639		8.86673	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	100.54857			100.52342			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	100.54253			100.52055			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.62927			100.60572			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.65100			100.62664			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.07931			100.05822			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.89000	104.29701		8.92500	104.20086			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.97000	110.75641		8.03500	110.42455			2,391,000,000.00	300,000	11,940,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.99000	283.30805		1.99000	283.25860			0.00	0	24,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.99000	289.54050		1.99000	289.48996			0.00	0	10,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.43500	100.92024		9.49500	100.37112			943,500,000.00	100,000	10,494,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.34500	101.69956		9.40500	101.13490			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	88.99756		100.00000	88.78049			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	23.24650		100.00000	23.18957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		58.63431		100.00000	58.49228			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.02031		100.00000	27.95244			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.41495		100.00000	16.37518			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		90.42708		100.00000	90.20652			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000		118.02061		1.72000	118.00091			88,702,223,544,000.00	51,571,060,200	75,451,570,400.00
I2038	On 31/01/2038	Spot Bond	1.77000		125.52763		1.78000	125.27830			45,583,074,438,000.00	25,753,149,400	03,887,220,000.00
I2046	On 31/03/2046	Spot Bond	1.78000		126.72971		1.82000	125.57416			28,626,097,416,000.00	16,082,077,200	62,509,473,200.00
I2050	On 31/12/2050	Spot Bond	1.77000		137.52644		1.82000	135.81547			15,925,979,799,000.00	8,997,728,700	30,676,069,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000		96.55000			96.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.26500		102.70154		7.31500	102.66483			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.73657			101.71741			0.00	18,290,000,000	9,145,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.64506			101.62626			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.02500		103.33231		8.08500	103.23368			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.76000		108.00912		7.79500	107.88094			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.84500		102.57990		7.90500	102.46044			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.16360			100.14286			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.53000		130.60367		1.50000	130.66666			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.18000		132.53725		2.18000	132.51347			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.00323			100.98446			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.48765			101.46723			0.00	0	700,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.88000		103.53744		7.91500	103.41137			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.47223			101.45348			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.19338			102.17311			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.02499			100.00646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45		On 21/12/2018	Spot Bond	8.49000	101.44103		8.52500	101.29986			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.92000	95.52108		8.98500	95.24496			892,000,000.00	100,000	2,385,300,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.98274			100.96297			0.00	0	700,000,000.00
IBL49		On 02/04/2018	Spot Bond	7.96000	98.96826		7.99500	98.84590			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.97000	103.04517		9.03500	102.73364			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.21137			100.19183			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.21734			100.19725			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	100.98527		7.90000	100.96402			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.27000	101.74613		8.30500	101.61384			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.23942			100.21731			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	99.96436			99.94643			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.53000	104.08293		7.56500	103.98960			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.23000	105.59593		8.26500	105.44626			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.37500	107.73786		9.43500	107.33248			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.84503			100.82503			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.34778			100.32820			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.25479			100.23496			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.26014			100.23990			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.26534			100.24470			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00598		100.00000	0.00597			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.47498			100.45562			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.40100			100.38073			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.59000	99.30455		8.65500	98.98637			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.31506		5.00000	100.30161			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.31506		5.00000	100.30161			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.39185		5.00000	101.37824			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.31254		5.00000	100.29893			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.63658		4.00000	100.62557			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.27238		4.00000	100.26147			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.88612		100.00000	33.78032			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.63717		100.00000	33.53215			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.63717		100.00000	33.53215			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.61774		9.20000	105.59164			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.99313			100.97013			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.99313			100.97013			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.86678			99.84416			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.40896		100.00000	8.38836			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.88121			100.86322			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.77500	101.42638		8.83500	101.38249			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.64106			99.61353			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	59.99128		100.00000	59.80398			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.46218		100.00000	9.42057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN446U	On 11/11/2014	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		97.82482		100.00000	97.56739			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.91446		6.25000	99.89737			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.79494		6.25000	99.77789			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.67571		6.25000	99.65870			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.55677		6.25000	99.53980			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000		99.42917		6.35000	99.41197			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		98.82172		6.40000	98.80460			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		98.70200		6.40000	98.68492			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.57166		6.45000	98.55449			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.45161		6.45000	98.43449			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.33186		6.45000	98.31478			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.21240		6.45000	98.19536			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.08962			101.06373			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.00311		102.15809		11.03308	102.10558			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.00311		101.25836		11.03308	101.20631			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.20586			101.18179			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.81147			101.78223			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.18319			101.15959			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.68770		6.50000	100.67001			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.21143			101.18722			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.44484			95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.16600			101.14557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.55351			100.53432			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.16442			101.14115			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.14648			100.12553			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.90852			100.89047			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.90165			100.88402			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.14303			100.12512			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.01786			100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.54884			101.53105			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.53140			101.51382			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	95.78972			95.77318			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	103.01973			103.00164			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	102.46278			102.44506			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.47893			100.46112			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	101.02082			101.00192			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.14684			101.11958			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.35190			101.33306			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	103.61192			103.59260			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	99.97273			99.94595			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.76149			100.74170			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.60922			100.58797			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.61705			100.59554			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.53500	101.25747		8.59500	101.10490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000	100.85653			100.83569			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.87657			100.85525			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.88996			100.86831			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.55244			100.53174			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.58026			100.55853			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	101.83685			101.82015			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.43000	99.48884		9.49500	99.15362			16,031,000,000,000.00	1,700,000,000	14,857,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.17805			101.15628			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.45000	104.50666		8.48500	104.39303			1,690,000,000.00	200,000	2,040,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.75158			100.73048			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.68868			100.66688			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.11635			100.09556			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.98251			101.95613			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.22664			101.20216			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.44500	105.29972		8.49500	105.24614			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.84493			102.82173			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.56474			101.54036			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	126.33271		3.27000	126.30636			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.62000	140.73626		3.62000	140.70544			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.95080			100.92696			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.68422			100.66040			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.59839			100.57425			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.42726			101.40353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000		101.02233			100.99865			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000		98.42803		3.72000	98.40633			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000		104.76879		3.72000	104.74569			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.52540			101.50043			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		99.92993			99.90640			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.11000		110.79849		10.14500	110.66141			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.46700			100.43996			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72000		139.19690		3.72000	139.16603			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		98.64865		100.00000	98.91599			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		99.45504		100.00000	99.18479			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		101.52708			101.50884			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond	6.25000		99.88028		6.25000	99.86320			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.35000		99.51524		6.35000	99.49801			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.35000		99.39478		6.35000	99.37760			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000		98.90741		6.40000	98.89026			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000		98.78749		6.40000	98.77038			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		98.66785		6.40000	98.65078			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.45000		98.53733		6.45000	98.52017			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.41737		6.45000	98.40025			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.29770		6.45000	98.28063			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.97922			99.95842			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.89839			100.87922			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.62425			100.60486			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.71749			100.69735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	99.83670			101.58535			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.81054			101.78793			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.47987			101.45766			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.60961			100.58838			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.61354			100.59217			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.62138			100.59974			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.58607			100.56565			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.46546			100.44410			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.27241			100.25123			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.13345			101.11215			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	99.88612			99.86672			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.47788			101.45816			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.46315			101.44364			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.84073			100.81891			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.61729			100.59837			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.36478			100.34425			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.24440			100.22538			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.05423			101.03444			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.90200			100.88064			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.92476			100.90285			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.92476			100.90285			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.83000	104.68827		8.86500	104.53041			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.37234		100.00000	13.32206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		10.45737		100.00000	10.41139			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.48730			100.46755			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.01000		104.45300		9.07500	104.10320			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.27750			100.25591			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		99.94336			99.92426			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.12449			101.10486			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		101.91008			101.89272			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.35014			100.33042			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.55137			101.53112			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.24500		100.51719		7.29500	100.45179			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.10944		100.00000	9.10926			0.00	2,700,000,000	7,500,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.72900		100.00000	99.45946			40,000,000,000,000.00	400,000,000	200,000,000.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.26039			100.23845			0.00	400,000,000	400,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		84.84600		100.00000	84.65229			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.30758			100.28561			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.97848		100.00000	39.88163			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.98448			100.96208			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		97.02885		100.00000	96.77550			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		83.48655		100.00000	83.29895			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		87.94527		100.00000	87.74764			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		82.46465		100.00000	82.28181			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		92.38996		100.00000	92.16014			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.24091			101.21922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000	101.28588			101.26339			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	101.42887			101.40646			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	52.71211		100.00000	52.58441			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.68796			101.66403			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.20520			100.17934			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.36000	140.63145		8.41500	140.05144			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.17285			101.15375			0.00	6,000,000,000	3,000,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.04993			101.02976			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	101.15070			101.12874			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.46312			101.44316			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	101.02424			101.00369			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.26254			100.24043			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.23002			100.20878			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.54000	99.75915		8.57500	99.65314			2,562,000,000.00	300,000	2,445,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.61000	98.00270		8.64500	97.88059			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.10000	102.47748		9.16500	102.16602			1,820,000,000.00	200,000	587,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.74413			101.71348			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.76500	105.33897		9.81500	105.26055			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.89869			101.86529			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.71988			101.69881			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.82872			101.80629			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.95894			101.93488			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	99.72697			99.70991			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.52945			99.51202			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	98.98011			98.96283			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.57669			100.55912			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	98.51364			98.49635			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.27065			101.25236			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.28000			101.26156			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.15804			101.13050			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.64001			100.62078			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.22723			101.20834			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.75175			101.73161			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.08565			101.06641			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.44982			101.43070			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98359			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	99.99073			99.97299			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.49054			100.47215			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.59424			100.57472			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.09695			100.07754			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.07014			100.05270			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.07190			100.05403			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	99.45946		100.00000	99.19137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		37.04224		100.00000	36.95152			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		89.87654		100.00000	89.65517			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.55080		100.00000	17.47363			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.01706		100.00000	20.85930			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.15370		100.00000	20.99493			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.61064		100.00000	100.00000			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.49000		102.61131		8.52500	102.45933			849,000,000.00	100,000	543,400,000.00
MBSA02	On 15/04/2019	Spot Bond	8.51000		102.08066		8.54500	101.92929			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.28731			101.26479			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.20205			101.18104			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.56999			100.55011			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.72964			100.70923			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.55074			102.52914			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.66971			102.64714			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.69500		102.41326		7.73000	102.33054			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.48000		106.21005		8.51500	106.06351			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.26500		107.31790		9.33000	106.94936			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.26500		104.01797		6.30000	103.99674			187,950,000,000.00	30,000,000	830,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.98903			100.96935			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.02301			101.00264			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.27000		105.25501		9.33500	104.97110			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.41500		102.19239		7.46500	102.13121			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		101.58265			101.56041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	8.62000	104.29865		8.65500	104.19567			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.15455			101.13364			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.14000	105.88732		9.20500	105.54510			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.62559		100.00000	15.58732			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.81401			101.79404			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.32000	104.16640		8.35500	104.06393			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.36500	104.34208		7.41500	104.28880			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.31000	107.58843		8.34500	107.47996		2,493,000,000,000.00		300,000,000	810,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.16978		100.89771	6.15471			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.25202		100.61875	6.23679			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.94374			99.92477			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.94317			99.92407			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.93853			99.91782			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.93291			99.91033			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.73252		100.00000	0.73075			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.73252		100.00000	0.73075			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.74000	97.09752		8.80000	96.74075			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.96322		7.59000	100.94278			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.79000	104.63963		8.85500	104.31456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond		8.59000	105.16010		8.65500	104.81532			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.63755			101.61848			0.00	0	5,900,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.07500	105.47312		9.13500	105.06505			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.81079			102.79163			0.00	0	3,100,000.00
NBK14A	On 26/06/2021	Spot Bond		8.95000	105.07343		9.01500	104.72528			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.68121			101.66156			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.88220			102.86193			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.52361			100.50477			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.56123			101.54164			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.95141			100.93220			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.89890			100.87944			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.95557			100.93537			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.96500	104.52684		7.01500	104.46565			696,500,000.00	100,000	672,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.40787			102.38835			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.31000	113.99891		8.34500	113.82621			1,662,000,000.00	200,000	1,449,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.53500	36.86976		10.59000	36.67739			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.16500	101.66678		7.21500	101.62584			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.68833			100.66786			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.49792			100.47507			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.63500	103.44571		7.69500	103.34650			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.00291			100.98254			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	102.08432			102.06478			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	101.60250			101.58358			0.00	570,000,000	570,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.78073			100.75818			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.60229			100.57975			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.55736			101.53405			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	92.90411			92.88563			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.45891			101.43653			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	100.31919			100.29773			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.27763			100.25604			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	89.24222			89.22311			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.93190			100.91322			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	99.87685			99.85590			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.06715			101.04589			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.01280			100.99264			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.48630			101.46483			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.97948			100.96000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.96653			100.94731			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.96585			100.94665			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.21906			100.19894			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.11063			101.08847			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.70500	107.17913		9.76000	106.80527			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.10391			101.08188			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.74000	106.05426		9.79500	105.67239			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.11063			101.08847			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.00023			100.98032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.03999			101.02006			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.12139			101.09901			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.13484			101.11219			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.95500		103.65990	8.00500		103.59641			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.36375			100.33932			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		103.55890			103.53448			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.69000		105.71704	9.72500		105.46979			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		102.70297			102.67912			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.66667			100.64271			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.65080			100.63250			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.71000		110.12321	11.74500		109.97207			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		107.57321			107.54562			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		102.19087			102.16369			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		170.18120	2.19000		170.15060			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		137.98215	2.60000		137.95584			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.32000		107.37342	8.38500		107.05121			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		101.16201			101.14340			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.95000		108.71576	9.01500		108.39799			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.64453			101.62400			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.70264			101.68374			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.55597			101.53655			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.61136			101.59125			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.57815			101.55845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond		9.15000	110.35510		9.21500	109.96006			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.61142			101.59131			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.64457			101.62405			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.62244			101.60219			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.35000	108.73708		9.41500	108.42120			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.68894			101.66785			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.66672			101.64591			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.67779			101.65685			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	102.08710			102.06101			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.95218			101.92778			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.71100			101.68964			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.17000	119.31471		8.20500	119.15978			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.99000	118.63467		9.05500	118.19944			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	175.54277		2.08500	175.51169		4,170,000,000,000.00	2,000,000,000	9,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond		9.80000	123.95803		9.85500	123.45625			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.93554			102.91485			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.76835			100.74922			0.00	300,000,000	300,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.10093			101.07959			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.33352			101.31235			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.59374			101.57207			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.81861			101.79345			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.27236			102.24150			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.74351		100.00000	18.69810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		57.36204		100.00000	57.22307			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.25500		101.87735		7.30500	101.81120			0.00	0	8,260,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.53858		100.00000	21.48640			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		88.65415		100.00000	88.44555			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.99450			99.97633			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.35808			100.33917			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.34641			101.32740			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.24238			101.22310			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.53710			100.51644			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.06570			101.04559			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.06426			101.04319			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.42863			100.40763			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.24000		106.40781		9.30500	106.05662			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.29420			100.27436			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.30226			100.28188			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.30589			100.28526			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.31394			100.29277			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.34854			100.32504			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.35657			100.33253			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.24716			100.22450			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78000		42.83067		7.83500	42.57060			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.26500		107.95222		6.31500	107.89120		532,379,652,000,000.00	84,976,800,000	33,640,000,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.42500	94.81126		6.48500	94.74814			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.52500	114.02946		6.58500	113.89833		274,640,068,800,000.00	42,090,432,000	61,296,732,500.00	
R159P	On 15/09/2016	Spot Bond	6.35500	89.11240		6.41500	89.00146			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.96000	123.59449		8.01500	123.09142		3,812,860,920,988,000.00	35,284,035,300	63,569,028,000.00	
R187P	On 21/12/2026	Spot Bond	7.70000	40.05510		7.75500	39.79081			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.62000	37.51729		7.67500	37.24999			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	289.81411		1.68000	289.76598		16,743,638,184,000.00	9,966,451,300	40,516,806,100.00	
R201	On 21/12/2014	Spot Bond	5.69000	103.72819		5.72500	103.70807		516,045,381,134,000.00	90,693,388,600	81,059,000,000.00	
R202	On 07/12/2033	Spot Bond	1.75000	235.48607		1.75000	235.44652		77,017,037,650,000.00	44,009,735,800	00,740,014,000.00	
R2023	On 28/02/2023	Spot Bond	7.67500	101.97823		7.73500	101.59318		1,874,343,687,210,000.00	44,214,161,200	87,437,950,600.00	
R203	On 15/09/2017	Spot Bond	6.76000	105.07974		6.79500	104.96908		2,254,071,018,784,000.00	33,442,458,400	04,754,351,000.00	
R2030	On 31/01/2030	Spot Bond	8.39000	98.90104		8.45500	98.34100		795,969,027,366,000.00	94,871,159,400	42,183,258,200.00	
R2032	On 31/03/2032	Spot Bond	8.54500	98.29040		8.60500	97.74206		1,352,381,457,535,000.00	58,265,823,000	10,222,123,000.00	
R2037	On 31/01/2037	Spot Bond	8.67000	100.69349		8.73000	100.09342		1,291,259,313,723,000.00	48,934,176,900	66,572,675,300.00	
R204	On 21/12/2018	Spot Bond	7.06000	106.41672		7.09500	106.27106		3,341,966,980,974,000.00	73,366,427,900	34,613,453,400.00	
R2044	On 31/01/2044	Spot Bond	8.75500	102.37350		8.82000	101.67200		887,100,375,000,000.00	01,325,000,000	60,600,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.74000	101.82574		8.80500	101.10451		3,544,340,089,598,000.00	05,530,902,700	80,950,780,300.00	
R207	On 15/01/2020	Spot Bond	7.27000	102.24460		7.33500	101.94882		3,314,457,605,582,000.00	55,908,886,600	11,124,501,600.00	
R208	On 31/03/2021	Spot Bond	7.44000	97.31108		7.50500	96.97328		1,602,747,514,320,000.00	15,423,053,000	66,348,074,800.00	
R209	On 31/03/2036	Spot Bond	8.58500	78.01783		8.64500	77.52204		2,350,553,728,392,000.00	73,797,755,200	48,176,771,700.00	
R210	On 31/03/2028	Spot Bond	1.72000	174.09505		1.72000	174.06588		1,962,309,816,000.00	1,140,877,800	52,604,655,100.00	
R211	On 31/01/2017	Spot Bond	0.83000	132.58191		0.80000	132.64867		80,961,499,416,000.00	97,543,975,200	78,846,050,900.00	
R212	On 31/01/2022	Spot Bond	1.61000	137.54784		1.61000	137.52528		30,024,674,904,000.00	18,648,866,400	12,822,969,000.00	
R213	On 28/02/2031	Spot Bond	8.42500	88.86679		8.49000	88.32971		3,135,022,892,192,500.00	72,109,542,100	20,674,522,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	8.68500	78.80691	8.75000	78.24707				3,733,819,977,982,500.00	29,915,944,500	94,216,974,100.00	
R227C	On 15/03/2015	Spot Bond	6.58500	97.81186	6.64500	97.77495					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.42500	94.81126	6.48500	94.74814					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.34500	91.95591	6.40500	91.86815					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.35500	89.11240	6.41500	89.00146					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.69500	99.37976	5.73000	99.36047					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.49500	96.18042	6.55500	96.12944					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.36500	93.28545	6.42500	93.20920					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.34500	90.43642	6.40500	90.33627					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.40500	87.54810	6.46500	87.42562					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.73500	84.12709	6.77000	84.03752					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.78500	81.26411	6.82000	81.16375					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.06500	77.83369	7.10000	77.72397					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.04500	75.23773	7.08000	75.11900					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.02500	72.74241	7.06000	72.61537					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.01500	70.30873	7.05000	70.17409					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.23000	67.13979	7.29500	66.89089					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.21000	64.87383	7.27500	64.61307					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.36000	62.02040	7.42500	61.75168					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.33000	59.94225	7.39500	59.66384					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.30000	57.95051	7.36500	57.66329					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.27000	56.04119	7.33500	55.74596					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.23000	54.25555	7.29500	53.95280					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	7.19000	52.54712		7.25500	52.23752			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.90000	47.49601		7.95500	47.24510			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.86000	45.86931		7.91500	45.61493			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.82000	44.31541		7.87500	44.05799			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.78000	42.83067		7.83500	42.57060			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.74000	41.41165		7.79500	41.14930			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.70000	40.05510		7.75500	39.79081			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.66000	38.75795		7.71500	38.49201			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.62000	37.51729		7.67500	37.24999			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.72380			100.69672			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.89111			101.86641			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.77014			100.74333			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.62869			100.60324			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.09795		100.00000	20.04927			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.97327		100.00000	8.95153			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.49969		100.00000	24.43968			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	49.43326		100.00000	49.21588		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.14080			101.12183			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.30139			101.28015			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.67988			101.66042			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.88617			100.86744			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	101.47760			101.46022			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	102.05337			102.03398			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.64114			100.62152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.12691			100.02309			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.32613			101.30518			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.43811			100.41702			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.56275			101.54106			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.39042			101.36880			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.73363			100.71469			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.46199			100.44076			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	102.46244			102.43268			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	83.71418			83.66507			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	81.07244			81.03185			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	84.54259			84.48458			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	88.78366			88.73255			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.31897			101.28831			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.03121			81.99919			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	91.90914			91.85799			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.42326		12.35000	105.38894			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.26210		100.00000	13.22998			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.48059			100.45747			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.35704			101.33328			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.99312			101.97031			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.08847			101.06632			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.19784		100.00000	4.18756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.82958		100.00000	22.77427			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.65402		100.00000	33.57250			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.37313		100.00000	12.35797			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.87687		100.00000	26.81176			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.72541			99.67980			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.20468			77.18032			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.74000		106.52700	8.80500	106.17552				874,000,000.00	100,000	773,800,000.00
RW23	On 10/12/2023	Spot Bond	8.92500		107.57561	8.98500	107.17402				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.65500		108.78525	9.72000	108.24805				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.35586			96.47727			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.72500		110.74858	7.78500	110.61050				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.78416			101.76100			0.00	0	200,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.81000		106.52579	8.84500	106.40737				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.42226			101.40081			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.59530			102.57321			0.00	1,000,000,000	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.27228			100.24934			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.41539			100.39201			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.40839			100.38542			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.91500		105.87257	6.96500	105.82666				34,575,691,500,000.00	5,000,100,000	3,400,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.56000		100.26084	8.59500	100.13629				856,000,000.00	100,000	2,370,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.72500		106.72298	7.77500	106.65881				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.52726	7.96000	106.50429				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.51500		106.89837	7.56500	106.83465				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16000		101.50557	8.19500	101.39570				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.66000	106.77722		7.71000	106.71318			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.88500	106.58966		7.94500	106.51681			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.17871			101.15812			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.84492			100.82298			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.81000	103.96013		7.84500	103.84828			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.92061			100.90126			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.05664			101.03559			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.97990			104.95618			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.21000	108.62795		9.27500	108.27542			0.00	0	710,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.86000	101.18400		9.91500	100.78154			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	99.87155			99.84974			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.85182			101.83344			0.00	4,650,000,000	4,650,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.84148			101.82073			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	104.01990			103.99851			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.64000	104.96362		8.67500	104.80976			4,320,000,000.00	500,000	1,084,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	15.53531		100.00000	15.50112			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.21500	107.88016		9.27500	107.47195			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.53105			100.51180			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.72500	103.46588		8.78500	103.21923			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.87000	92.42833		9.92500	92.06066			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	101.19062			101.17088			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.61000	105.30963		9.66500	104.88339			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	101.06145			101.04152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		101.09026			101.06978			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.76000		103.57533		9.81500	103.20058			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.14000		97.13432		9.20500	96.78597			914,000,000.00	100,000	5,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.52500		109.87457		7.58500	109.75685			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		278.79782		2.21000	278.74749			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500		130.75776		1.44500	130.82104			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.90019			105.90019			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		100.62147			100.60193			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.43518		100.00000	15.39738			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	2.10000		129.02002		2.07000	129.08000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.68770		6.50000	100.67001			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.56693			102.54504			0.00	0	1,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.93489			100.91326			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.45812			102.43588			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.79000		103.11702		8.82500	103.01207			879,000,000.00	100,000	262,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.18458			102.16210			0.00	0	123,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.94181			100.92088			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.05680			101.03573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond		0.00000	100.96861			100.94934			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.28041			101.25915			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	64.37922		100.00000	64.17822			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.17536			101.15407			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	23.30358		100.00000	23.24650			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	34.93231		100.00000	34.82205			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	25.72589		100.00000	25.64557			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.10000	104.20449		9.13500	104.09146			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.49401			100.47144			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.88278			100.85805			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.77500	105.29709		7.83500	105.17608			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.66000	102.18353		8.69500	102.04949			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.16000	101.50557		8.14500	101.52065		75,052,416,000,000.00	9,197,600,000	7,097,600,000.00	
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.68647			101.66594			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.87737			101.85803			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	102.19236			102.17203			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	101.15230			101.13204			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	101.18341			101.16259			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	99.96803			99.94588			0.00	0	900,000,000.00
SSA01	On 28/06/2016	Spot Bond		7.86000	106.21743		7.89500	106.14144			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.55828			100.53798			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.83432			100.81448			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.54264			100.52154			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.99000	96.63811		9.05500	96.34731			2,697,000,000.00	300,000	125,900,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.58638			101.56266			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.05486			101.03198			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.32934			100.30720			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.04800	89.80299		9.11300	89.49292			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.54000	92.09510		8.60500	91.77657			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.93500	103.58773		6.97000	103.56416			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.53000	97.05920		8.59500	96.77857			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.19845			101.17632			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.94000	102.05695		7.97500	101.94695			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.47000	110.20006		2.47000	110.17944			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.01000	103.07779		8.04500	102.93513			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	102.10953			102.08167			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.56000	110.74044		9.61500	110.30535			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.39392			101.37247			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.77500	78.97465		9.84000	78.51925			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.45162			100.42989			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	101.11353			101.09127			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.52189			100.50172			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.05823			101.03575			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.58284			100.56030			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.49244			98.47427			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1143	On 18/11/2014	Spot Bond		0.00000	99.87967			99.86248			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	102.23502			102.19032			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	99.77661			99.75943			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	102.32620			102.27563			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	99.65564			99.63842			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	99.51430			99.49695			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond		0.00000	99.50604			99.48900			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond		0.00000	99.50471			99.50336			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond		0.00000	99.89660			99.87937			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond		0.00000	99.87912			99.86185			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond		0.00000	99.87918			99.86192			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond		0.00000	99.77593			99.75869			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond		0.00000	99.70739			99.69017			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond		0.00000	99.65541			99.63818			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond		0.00000	99.70766			99.66590			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond		100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond		100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.72500	106.30449		6.77500	106.24103			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.57000	104.02642		8.62500	103.61123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		44.73645		100.00000	44.62807			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.42089			100.40156			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.15234			100.13308			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.40149			101.37994			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		99.84059			99.82291			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.95508			100.93609			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.00268			100.98273			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		99.82475			99.80722			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		99.60682			99.58973			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.26712			100.24782			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.77500		103.94210		7.83500	103.82493			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.44134			100.42119			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.45306			100.43238			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.45061		7.83000	102.42923			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.43489			100.41504			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.44954			100.42903			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.47564			102.45326			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.43489			100.41504			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.44954			100.42903			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.24227		7.16000	102.22272			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.47823			100.45639			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.47589			100.45416			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.53193			100.50763			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.52435			100.50040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.75184			100.71742			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.72597			100.69274			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.43430			100.41448			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.45306			100.43238			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.63471		8.73000	102.61089			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.43254			100.41280			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.44954			100.42903			0.00	1,000,000,000	500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.53000		101.44770		8.56500	101.31631			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.43816			100.41805			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.45899			100.43793			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.47939			100.45750			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.47296			100.45137			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.48040			100.45837			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.53076			100.50652			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.52843			100.50430			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		94.43771			94.41678			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.71157			100.67901			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.71387			100.68120			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.71682			100.68400			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.93651			100.91616			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.96789			100.94684			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.87000		102.44455		8.93500	102.16070			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.04945			101.02660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.14979			101.12471			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.55698			101.52281			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.45959			100.43850			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.11897		101.06155	6.10400			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	100.59074			100.57217			0.00	4,400,000,000	2,200,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.48524			100.46308			0.00	2,000,000,000	1,000,000,000.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.50861			100.48538			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.75414			100.71961			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.77214			100.75230			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.45067			100.42998			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.45662			100.43566			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.45067			100.42998			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.45662			100.43566			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.45959			100.43850			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.44709			100.42657			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.45662			100.43566			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.48933			100.46688			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.48933			100.46688			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.48933			100.46688			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.53685			100.51224			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.54873			100.52357			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.53389			100.50941			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.77057			100.73529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.78531			100.74936			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.77941			100.74373			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.39500		102.44239		7.44500	102.39927			34,091,689,500,000.00	4,610,100,000	5,195,000,000.00
TL20	On 22/02/2020	Spot Bond	9.27000		91.03222		9.33500	90.77088			2,781,000,000,000.00	300,000,000	300,000,000.00
TN17	On 14/11/2017	Spot Bond	7.66000		104.12683		7.69500	104.01067			147,578,224,888,000.00	19,266,086,800	27,486,600,000.00
TN20	On 17/09/2020	Spot Bond	9.12000		107.72001		9.18500	107.39291			18,011,088,000.00	1,974,900	18,966,126,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.09397		100.00000	1.09055			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.40500		108.48399		9.48500	107.95339			47,025,000,000,000.00	5,000,000,000	9,300,000,000.00
TN25	On 19/08/2025	Spot Bond	9.69500		100.85469		9.75000	100.46993			160,306,825,000.00	16,535,000	16,770,000,000.00
TN27	On 14/11/2027	Spot Bond	9.74500		93.77306		9.80000	93.36679			3,898,000,000.00	400,000	6,249,500,000.00
TN30	On 09/10/2030	Spot Bond	10.14000		103.74712		10.20500	103.20180			0.00	0	12,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.63500		101.96158		10.70000	101.36079			0.00	0	9,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.68260			101.66342			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.69511			102.67475			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.88449			99.86482			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.88150			99.86133			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.88111			99.86088			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.86600			99.84325			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.83501			99.80707			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.88134			99.86113			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.83601			100.81733			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.72232			100.70204			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.73695			100.71626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	95.66075			95.64353			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	95.38662			95.36836			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.30475		10.00000	100.27701			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.29716		9.75000	100.27010			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.29784		100.00000	10.27040			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.15059			101.13043			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.21989			101.19849			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.25836			101.23626			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.26605			101.24381			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.48113			101.45502			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.95541			101.92069			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.47280		100.00000	11.42234			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	99.96801			99.95201			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	99.74716			99.73136			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	98.81066			98.79414			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	98.35167			98.33250			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	97.20567			97.19089			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	97.87472			97.85608			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	97.65430			97.63597			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.41198			97.39375			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	97.17247			97.15434			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.45052			96.43260			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	96.18079			96.16277			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.99836			98.98109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond		0.00000	95.53144			95.51282			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	95.35555			95.33727			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	95.05353			95.03507			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	94.73266			94.71398			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	94.45355			94.43482			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	95.13593			95.09733			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	99.13610			99.11949			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	94.04858			94.01043			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	93.39000			93.37122			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.93998		100.00000	14.90379			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	86.81702		100.00000	86.61744			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	101.55242			101.53478			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	101.47863			101.46103			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	101.44208			101.42449			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	64.11330		100.00000	63.63208			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.48904			100.47158			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	102.09693			102.07787			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond		0.00000	101.86883			101.85168			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond		0.00000	101.79449			101.77740			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond		0.00000	101.68246			101.66546			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	101.61057			101.59093			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond		0.00000	101.80868			101.79162			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	101.45331			101.43559			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM14	On 14/01/2015	Spot Bond	0.00000	101.81449			101.79737			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.84000	110.88864		8.90500	110.53612			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	100.81243			100.79367			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.83830			100.82007			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.01896			100.00020			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.01949			100.00009			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.01958			100.00016			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.88822			100.86768			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.91161			100.89053			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.91500	113.68021		6.97500	113.56741			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000	242.98470		1.29000	243.19493			15,840,000,000.00	12,000,000	6,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.58500	105.35322		6.63500	105.30778			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.26000	108.05711		7.29500	107.95405			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.61500	109.31637		7.65000	109.15754			0.00	0	60,000,000.00
WSP4	On 28/05/2020	Spot Bond	7.89500	108.96344		7.96000	108.64477			0.00	0	250,000,000.00
WSP5	On 28/05/2021	Spot Bond	7.98000	109.20040		8.04500	108.84078			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.21500	96.18299		6.26500	96.13722			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.14500	94.48770		6.19500	94.42895			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.70500	99.70391		5.74000	99.68647			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.21500	96.16699		6.26500	96.12111			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.00500	71.44319		7.04000	71.31168			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	52.13319		100.00000	52.03428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	27.59475	100.00000	27.54240				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>53,831,495,843,136,000.00</b>	<b>17,912,362,600</b>	<b>15 560 944 300.00</b>
<b>Grand Total:</b>										<b>53,831,511,194,859,600.00</b>	<b>17,912,535,141</b>	<b>15 564 711 744.00</b>