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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/11/2014

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		11.23570	11.23570		11.14070	11.14070		11.65	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	268.22320	0.26822	179.98080	0.17998	268.223	15.16	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		11.23570	11.23570		11.13900	11.13900		11.87	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.25580	11.25580		11.16140	11.16140		11.49	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	9.72730	0.00973	17.34590	0.01735	9.727	12.66	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.09590	0.00010	0.08030	0.00008	0.096	26.03	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.25770	11.25770		11.16330	11.16330		11.53	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	73.47830	0.07348	103.98650	0.10399	73.478	11.74	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	10.26490	0.01026	5.54930	0.00555	10.265	14.59	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.26140	11.26140		11.16720	11.16720		11.52	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.28390	11.28390		11.19020	11.19020		11.53	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.28580	11.28580		11.19220	11.19220		11.52	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.28770	11.28770		11.19430	11.19430		11.51	1,718,303,995.60	152,228	970,008.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01300	0.00001	0.02070	0.00002	0.013	18.71	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.06540	0.00007	0.09310	0.00009	0.065	17.39	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.30700	0.00031	0.40460	0.00040	0.307	16.09	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.48180	0.00048	0.62400	0.00062	0.482	15.71	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.82470	0.00082	1.04950	0.00105	0.825	15.26	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	1,188.98660	1.18899	1,095.91820	1.09592	1,188.987	14.88	0.00	0	2,995.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	1.28660	0.00129	1.61820	0.00162	1.287	14.88	0.00	0	6,581.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	990.20500	0.99020	897.02930	0.89703	990.205	13.69	0.00	0	2,326.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	2.83410	0.00283	3.05370	0.00305	2.834	13.43	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	2.92370	0.00292	3.14220	0.00314	2.924	13.36	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	3.01670	0.00302	3.23360	0.00323	3.017	13.30	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	3.21280	0.00321	3.42670	0.00343	3.213	13.16	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	3.42340	0.00342	3.63400	0.00363	3.423	13.03	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	3.89330	0.00389	4.09700	0.00410	3.893	12.76	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	4.02180	0.00402	4.22380	0.00422	4.022	12.70	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	4.58650	0.00459	4.78170	0.00478	4.586	12.43	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	4.74120	0.00474	4.93480	0.00493	4.741	12.37	0.00	0	44,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	5.06900	0.00507	5.25980	0.00526	5.069	12.23	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	5.60920	0.00561	5.79750	0.00580	5.609	12.03	0.00	0	3,283.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	6.66040	0.00666	6.85070	0.00685	6.660	11.70	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	7.39680	0.00740	7.59500	0.00760	7.397	11.50	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	9.49760	0.00950	11.80300	0.01180	9.498	11.04	0.00	0	22,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	568.29610	0.56830	478.87070	0.47887	568.296	10.84	6,840,011.86	12,036	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	558.69340	0.55869	469.90000	0.46990	558.693	10.77	3,741,011.01	6,696	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	521.71330	0.52171	434.60620	0.43461	521.713	10.75	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	503.68910	0.50369	417.34100	0.41734	503.689	10.78	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	17.05680	0.01706	24.51050	0.02451	17.057	10.80	0.00	0	6,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	18.17930	0.01818	26.05090	0.02605	18.179	10.81	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	450.95890	0.45096	367.26210	0.36726	450.959	10.87	450,958.90	1,000	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	417.06820	0.41707	335.46230	0.33546	417.068	10.93	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	34.69300	0.03469	48.22730	0.04823	34.693	10.97	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	36.61830	0.03662	50.76490	0.05076	36.618	10.99	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	38.62250	0.03862	53.39760	0.05340	38.623	11.00	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	337.56470	0.33756	262.31470	0.26231	337.565	11.07	0.00	0	40,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	49.86470	0.04986	68.01470	0.06801	49.865	11.07	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	293.93570	0.29394	223.21110	0.22321	293.936	11.16	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	273.37640	0.27338	205.08600	0.20509	273.376	11.20	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	79.01480	0.07901	104.95870	0.10496	79.015	11.22	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	247.31910	0.24732	182.42670	0.18243	247.319	11.26	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	234.88530	0.23489	171.74720	0.17175	234.885	11.29	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	205.56060	0.20556	146.93300	0.14693	205.561	11.36	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	117.86060	0.11786	152.63300	0.15263	117.861	11.36	0.00	0	750.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	178.77230	0.17877	127.31910	0.12732	178.772	11.44	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	173.71940	0.17372	0.00000	0.00000	173.719	11.45	2,605,791.00	15,000	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	138.69710	0.13870	98.00520	0.09801	138.697	11.70	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	121.00800	0.12101	0.00000	0.00000	121.008	11.94	1,210,080.00	10,000	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	117.73010	0.11773	82.19120	0.08219	117.730	11.98	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.46	Call	99.75890	0.09976	68.90500	0.06891	99.759	12.27	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	301.57190	0.30157	366.97190	0.36697	301.572	12.46	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	65.70330	0.06570	44.45810	0.04446	65.703	12.98	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	62.14220	0.06214	41.96080	0.04196	62.142	13.08	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	60.43630	0.06044	40.76820	0.04077	60.436	13.12	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	44.55600	0.04456	29.79980	0.02980	44.556	13.65	0.00	0	1,000.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	41.02800	0.04103	27.41200	0.02741	41.028	13.79	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	32.99060	0.03299	22.01380	0.02201	32.991	14.17	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	29.62790	0.02963	19.76700	0.01977	29.628	14.36	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	26.63270	0.02663	17.77470	0.01777	26.633	14.55	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	25.93630	0.02594	17.31290	0.01731	25.936	14.60	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	22.74060	0.02274	15.19790	0.01520	22.741	14.84	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	735.04060	0.73504	820.89790	0.82090	735.041	14.84	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	22.15470	0.02215	14.81140	0.01481	22.155	14.89	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	17.57310	0.01757	11.79580	0.01180	17.573	15.32	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	10.99780	0.01100	7.49020	0.00749	10.998	16.22	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	10.73850	0.01074	7.31970	0.00732	10.738	16.27	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	1.37960	0.00138	0.78800	0.00079	1.380	18.26	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	1.14760	0.00115	0.65430	0.00065	1.148	18.40	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.66390	0.00066	0.37740	0.00038	0.664	18.81	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.62510	0.00063	0.35530	0.00036	0.625	18.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.62740	0.00063	0.46370	0.00046	0.627	30.33	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.29390	11.29390	11.20040	11.20040		11.36	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	16.87570	0.01688	24.77550	0.02478	16.876	10.59	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	98.93510	0.09894	129.49100	0.12949	98.935	11.13	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	26.62300	0.02662	18.24830	0.01825	26.623	14.60	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.42810	0.00043	0.40710	0.00041	0.428	21.25	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.30220	11.30220	11.20850	11.20850		11.33	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	107.44550	0.10745	139.15520	0.13916	107.445	11.13	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	166.03310	0.16603	122.64790	0.12265	166.033	11.42	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	183.83310	0.18383	234.14790	0.23415	183.833	11.42	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.31050	11.31050	11.21670	11.21670		11.18	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.38250	11.38250	11.28720	11.28720		11.41	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	42.01590	0.04202	51.40790	0.05141	42.016	10.56	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.81410	0.00281	1.86930	0.00187	2.814	19.53	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.43710	11.43710	11.34090	11.34090		11.68	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	56.96890	0.05697	66.37820	0.06638	56.969	10.70	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	18.61080	0.01861	17.64670	0.01765	18.611	22.93	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.43910	11.43910	11.34290	11.34290		11.68	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.44110	11.44110	11.34480	11.34480		11.69	9,718,869.20	842	842.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.47510	11.47510	11.37830	11.37830		11.86	43,192,276.40	3,764	123,629.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	12.53560	0.01254	12.90720	0.01291	12.536	12.24	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	18.25480	0.01825	20.69290	0.02069	18.255	11.36	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	30.72500	0.03072	35.87770	0.03588	30.725	11.09	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	58.59520	0.05860	67.81520	0.06782	58.595	10.87	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	64.82900	0.06483	74.92940	0.07493	64.829	10.83	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	66.46800	0.06647	76.80190	0.07680	66.468	10.82	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	84.79960	0.08480	100.83630	0.10084	84.800	10.73	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	585.32000	0.58532	511.65980	0.51166	585.320	10.79	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	354.79190	0.35479	299.13480	0.29913	354.792	11.65	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	296.11180	0.29611	251.52760	0.25153	296.112	12.00	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	275.58300	0.27558	233.81860	0.23382	275.583	12.22	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	205.86200	0.20586	174.31510	0.17432	205.862	13.13	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	174.10630	0.17411	147.55190	0.14755	174.106	13.67	0.00	0	5,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	94.91290	0.09491	81.06770	0.08107	94.913	15.89	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	64.22150	0.06422	55.15900	0.05516	64.221	17.35	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	33.62050	0.03362	30.97120	0.03097	33.621	21.68	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.49720	11.49720	11.40000	11.40000		11.88	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	71.61620	0.07162	82.56500	0.08257	71.616	10.88	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	39.26750	0.03927	35.39730	0.03540	39.268	24.74	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.50720	11.50720	11.40990	11.40990		11.85	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	190.22320	0.19022	222.08250	0.22208	190.223	11.24	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	159.93980	0.15994	137.43890	0.13744	159.940	14.44	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.56130	11.56130	11.46310	11.46310		11.96	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	81.54580	0.08155	94.75320	0.09475	81.546	10.86	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	56.03810	0.05604	48.20600	0.04821	56.038	25.02	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.62020	11.62020	11.52100	11.52100		12.12	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	91.36000	0.09136	106.51500	0.10652	91.360	10.96	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	64.81670	0.06482	54.49640	0.05450	64.817	24.95	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.65300	11.65300	11.55340	11.55340		12.28	112,591,286.00	9,662	38,439.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	85.22290	0.08522	98.99080	0.09899	85.223	11.10	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	88.52330	0.08852	102.66250	0.10266	88.523	11.08	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	134.32970	0.13433	155.96650	0.15597	134.330	10.91	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	139.05340	0.13905	163.04120	0.16304	139.053	10.90	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	161.96510	0.16197	193.20360	0.19320	161.965	10.93	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	169.22740	0.16923	201.20840	0.20121	169.227	10.98	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	251.97410	0.25197	291.26620	0.29127	251.974	11.45	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	300.08880	0.30009	342.88000	0.34288	300.089	11.69	2,790,825.84	9,300	9,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	167.86900	0.16787	150.97870	0.15098	167.869	16.46	1,678,690.00	10,000	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	147.17700	0.14718	132.73100	0.13273	147.177	17.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	128.80620	0.12881	116.55140	0.11655	128.806	17.76	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.68180	11.68180	11.58170	11.58170		12.44	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	101.24740	0.10125	117.44330	0.11744	101.247	11.08	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	66.79900	0.06680	61.01170	0.06101	66.799	24.63	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.74960	11.74960	11.64840	11.64840		12.56	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	108.82980	0.10883	126.59880	0.12660	108.830	11.13	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	80.13020	0.08013	69.88380	0.06988	80.130	24.59	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.81040	11.81040	11.70820	11.70820		12.72	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	116.60160	0.11660	133.09550	0.13310	116.602	11.24	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	83.60260	0.08360	73.03380	0.07303	83.603	24.42	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.84890	11.84890	11.74580	11.74580		12.87	5,924,450.00	500	3,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	80.95930	0.08096	91.19960	0.09120	80.959	11.37	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,334.76960	1.33477	1,242.35770	1.24236	1,334.770	11.32	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	160.60030	0.16060	180.24810	0.18025	160.600	11.28	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,014.55920	1.01456	931.55490	0.93155	1,014.559	11.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	510.98660	0.51099	468.12100	0.46812	510.987	13.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	383.74740	0.38375	352.25100	0.35225	383.747	14.71	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	289.84360	0.28984	266.89360	0.26689	289.844	16.24	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	178.72570	0.17873	172.75370	0.17275	178.726	20.77	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.87880	11.87880	11.77500	11.77500		13.01	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	122.14140	0.12214	137.96860	0.13797	122.141	11.28	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	90.92110	0.09092	83.05420	0.08305	90.921	24.24	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 28/10/2015	Any day expiry			11.94300		11.94300		11.83770	11.83770		13.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	126.83820		0.12684		142.12340	0.14212	126.838	11.32	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	107.02220		0.10702		95.87450	0.09587	107.022	24.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.00170		12.00170		11.89640	11.89640		13.28	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	131.18620		0.13119		146.71040	0.14671	131.186	11.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	100.28010		0.10028		87.49170	0.08749	100.280	24.10	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.03450		12.03450		11.93000	11.93000		13.41	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	169.08390		0.16908		187.21300	0.18721	169.084	11.47	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,253.58390		1.25358		1,167.21300	1.16721	1,253.584	11.47	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,216.75910		1.21676		1,131.19280	1.13119	1,216.759	11.51	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	412.05560		0.41206		381.22860	0.38123	412.056	16.04	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			12.05500		12.05500		11.95100	11.95100		13.40	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	138.29680		0.13830		150.90290	0.15090	138.297	11.49	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.92570		0.09393		85.18300	0.08518	93.926	23.83	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.28770		11.28770		11.19430	11.19430		11.51	282,192.50	25	1,766.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.47510		11.47510		11.37830	11.37830		11.86	114,751.00	10	313.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	41,458.73700		0.41459		35,349.29160	0.35349	41,458.737	11.39	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.65300		11.65300		11.55340	11.55340		12.28	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.84890		11.84890		11.74580	11.74580		12.87	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.88110		17.88110		17.81320	17.81320		10.00	4,130,534.10	231	44,752.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	54.54410		0.05454		71.00270	0.07100	54.544	10.49	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	73.62030		0.07362		93.10550	0.09311	73.620	10.40	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	665.75750		0.66576		728.51340	0.72851	665.758	10.64	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	10.24810		0.01025		10.45590	0.01046	10.248	12.65	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	8.35210		0.00835		8.44940	0.00845	8.352	13.30	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.01030		18.01030		17.94020	17.94020		10.37	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	476.04480		0.47604		524.05960	0.52406	476.045	10.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	676.13660		0.67614		730.87660	0.73088	676.137	11.44	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	777.51270		0.77751		834.74830	0.83475	777.513	11.69	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	8.79800		0.00880		8.30370	0.00830	8.798	15.99	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.34300		0.00634		6.04070	0.00604	6.343	17.82	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.32310		0.00632		6.02190	0.00602	6.323	17.89	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.16300		18.16300		18.09100	18.09100		11.23	181,630.00	10	3,792.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	243.12250		0.24312		229.56610	0.22957	243.123	12.85	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.42700		18.42700		18.35220	18.35220		11.88	0.00	0	1,610.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.71760		18.71760		18.63960	18.63960		12.35	0.00	0	1,205.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09851		0.09851		0.09772	0.09772		11.57	492.55	5	15,513.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10026		0.10026		0.09943	0.09943		12.12	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry			13.99530		13.99530		13.88620	13.88620		10.95	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.03440		14.03440		13.92660	13.92660		10.78	9,543,392.00	680	73,628.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	69.26500		0.06926		98.51430	0.09851	69.265	10.45	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	164.18130		0.16418		214.20500	0.21421	164.181	10.72	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	255.94430		0.25594		321.86660	0.32187	255.944	11.07	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	9.34590		0.00935		5.80370	0.00580	9.346	13.86	0.00	0	4,500.00

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	15.29	Call	6.38350		0.00638		3.99190	0.00399	6.384	14.24	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	5.14820		0.00515		3.25930	0.00326	5.148	14.46	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.27730		14.27730		14.16540	14.16540		11.33	0.00	0	34,715.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	165.26710		0.16527		194.40660	0.19441	165.267	10.63	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	243.78790		0.24379		281.11480	0.28111	243.788	10.91	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	252.64780		0.25265		290.81150	0.29081	252.648	10.94	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	178.30070		0.17830		149.93770	0.14994	178.301	12.98	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	169.57830		0.16958		142.62310	0.14262	169.578	13.10	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	135.35480		0.13535		114.05420	0.11405	135.355	13.66	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	131.52130		0.13152		110.86620	0.11087	131.521	13.74	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	110.06730		0.11007		93.07140	0.09307	110.067	14.20	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.50960		14.50960		14.39480	14.39480		11.80	21,764,400.00	1,500	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.77140		14.77140		14.65260	14.65260		12.30	0.00	0	100.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.02340		15.02340		14.90340	14.90340		12.76	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	253.67520		0.25368		275.42740	0.27543	253.675	11.14	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	436.70650		0.43671		403.08010	0.40308	436.707	15.35	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 05/02/2015	Index Future			529.46300		529.46300		532.52900	532.52900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			538.17200		538.17200		541.55800	541.55800			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.77900		447.77900		448.66900	448.66900			0.00	0	115.00
AL37	On 07/05/2015	Index Future			455.14400		455.14400		456.27500	456.27500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			528.50200		528.50200		530.81100	530.81100			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			537.19500		537.19500		539.81000	539.81000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			480.91800		480.91800		482.83500	482.83500			0.00	0	646.00
ALBI	On 07/05/2015	Index Future			488.82800		488.82800		491.02100	491.02100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			497.20500		497.20500		500.01000	500.01000			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry			9.70270		9.70270		9.73000	9.73000			0.00	0	0.00
AU\$ / R	On 21/11/2014	Any day expiry	9.63	Call	72.70000		0.07270		0.00000	0.00000	72.700		696,000.00	8,000	8,000.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.72150		9.72150		9.61620	9.61620		7.92	0.00	0	12,294.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	21.55290		0.02155		41.49810	0.04150	21.553	9.00	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	143.24870		0.14325		221.08960	0.22109	143.249	8.22	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	15.49810		0.01550		7.96950	0.00797	15.498	8.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.74260		0.00074		0.50170	0.00050	0.743	12.84	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.60400		0.00060		0.41490	0.00041	0.604	13.06	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.81540		9.81540		9.70830	9.70830		9.16	49,077,000.00	5,000	15,547.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.90460		9.90460		9.79650	9.79650		10.54	0.00	0	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.00560		10.00560		9.89610	9.89610		11.40	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.93710		9.93710		9.81730	9.81730		10.36	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.07850		10.07850		9.95500	9.95500		10.24	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			19.50310		19.50310		-12.11460	-12.11460			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		1,078.62140	1,078.62140		990.53580	990.53580			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,178.18290	1,178.18290		1,090.10610	1,090.10610			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		223.92260	223.92260		-286.62560	-286.62560			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		987.67470	987.67470		897.14380	897.14380			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future		10,000.00050	10,000.00050		8,275.77790	8,275.77790			0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future		57.18730	57.18730		60.25430	60.25430			0.00	0	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.65830	11.65830		11.57230	11.57230		11.54	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.86510	11.86510		11.77580	11.77580		12.17	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.83410	1.83410		1.82300	1.82300		10.10	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.85050	1.85050		1.83930	1.83930		10.84	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		123.48506	123.48506			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.54481	126.54481		125.40614	125.40614			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		127.13024	127.13024		126.02943	126.02943			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		9.43500	84.26363			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.61291	84.90984		9.53514	85.48698			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.69390	82.51809		9.60791	83.14730			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.76962	83.94826		9.66728	84.68750			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

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	479.44900		479.44900		481.19400	481.19400			0.00	0	402.00
GOVI	On 07/05/2015	GOVI	487.33500		487.33500		489.35200	489.35200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	495.68700		495.68700		498.31100	498.31100			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.02061		118.02061		118.02061	118.02061			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.80015		118.80015		118.69982	118.69982			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.76892		120.76892		120.72716	120.72716			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		125.29941	125.29941			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.40145		126.40145		126.17892	126.17892			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	128.49618		128.49618		128.33423	128.33423			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		125.59554	125.59554			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	128.68586		128.68586		128.70131	128.70131			0.00	0	5,389.00
I2046	On 07/05/2015	Bond Future	129.44722		129.44722		129.52201	129.52201			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		135.83852	135.83852			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	138.20708		138.20708		138.21772	138.21772			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	140.49722		140.49722		140.57840	140.57840			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	225.83700		225.83700		225.18300	225.18300			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.57800		229.57800		229.02800	229.02800			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.54000		233.54000		233.24700	233.24700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	611.92000		611.92000		611.08300	611.08300			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	621.99600		621.99600		621.75700	621.75700			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.11000	93.89000			6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.19000	93.81000			6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.27000	93.73000			6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.35000	93.65000			6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.41000	93.59000			6.36000	93.64000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.50000	93.50000			6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.64000	93.36000			6.56000	93.44000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.84000	93.16000			6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.99000	93.01000			6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.15000	92.85000			7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.26000	92.74000			7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.39000	92.61000			7.29000	92.71000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future	0.12490	0.12490			0.12410	0.12410		12.64	0.00	0	9.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06580		0.06580		0.06650	0.06650		14.05	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06270		0.06270		0.06270	0.06270			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24330		1.24330		1.24410	1.24410			136,763.00	110	140.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24420		1.24420		1.24490	1.24490			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24510		1.24510		1.24590	1.24590			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		7.95000	123.68143		6.83	0.00	0	0.00
R186	On 05/02/2015	Bond Future			8.10365		119.49458		8.01970	120.20651		7.58	240,184,105.80	2,010	40,914.00
R186	On 05/02/2015	Bond Future	9.00	Put	118.10000		0.11810		85.57000	0.08557	118.100	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.15550		121.46099		8.06115	122.24581		7.80	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.19941		118.26483		8.08418	119.20586		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.22556		120.41608		8.12297	121.23863		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,766.49000		1.76649		1,563.25000	1.56325	1,766.490	8.72	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.81411		289.81411		289.81411	289.81411			0.00	0	0.00
R197	On 05/02/2015	Bond Future			288.49158		288.49158		288.30625	288.30625			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.27204		293.27204		293.22996	293.22996			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		235.48607	235.48607			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.92763		235.92763		235.95399	235.95399			0.00	0	50,618.00
R202	On 07/05/2015	Bond Future			239.83701		239.83701		239.98304	239.98304			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		7.67000	102.00861		5.62	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.80754		103.14382		7.73833	103.55198		5.86	0.00	0	10,317.00
R2023	On 07/05/2015	Bond Future			7.85501		100.91555		7.77390	101.38184		6.26	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.89333		102.66405		7.78713	103.25896		6.34	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	403.91000		0.40391		333.88000	0.33388	403.910	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		6.74500	105.11888		1.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 05/02/2015	Bond Future			6.84372		106.65051		6.82241	106.70140		1.89	0.00	0	15,535.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,009.25000		2.00925		2,059.02000	2.05902	2,009.250	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.86413		104.23756		6.81588	104.34244		1.93	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.84741		106.04388		6.72937	106.27482		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		8.38000	98.98418			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.51942		95.86807		8.45160	96.42055			0.00	0	4,658.00
R2030	On 07/05/2015	Bond Future			8.57595		97.44641		8.49987	98.05745			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		8.53500	98.37843			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.67192		99.26782		8.60943	99.80729			0.00	0	3.00
R2032	On 07/05/2015	Bond Future			8.72846		96.74501		8.65824	97.34328			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.77885		98.42182		8.69276	99.14663			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		8.66000	100.79015			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.78807		97.44745		8.73087	97.99023			0.00	0	13,845.00
R2037	On 07/05/2015	Bond Future			8.84411		99.05185		8.77993	99.65387			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.89585		96.50863		8.81715	97.23894			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		7.05500	106.43465		2.88	0.00	0	0.00
R204	On 05/02/2015	Bond Future			7.14675		103.94126		7.12217	104.02441		2.95	0.00	0	10,772.00
R204	On 07/05/2015	Bond Future			7.18773		105.65161		7.14454	105.78911		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.20937		103.44344		7.12112	103.70681		3.08	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	157.88000		0.15788		131.96000	0.13196	157.880	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		8.74500	102.47845			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.87104		98.98271		8.81394	99.57099			281,110,896.40	2,840	5,842.00
R2044	On 07/05/2015	Bond Future			8.92542		100.61238		8.86174	101.26146			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.97576		97.97086		8.89847	98.75101			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.73500		101.87973		8.73500	101.87973			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.85698		102.79239		8.79991	103.39720			102,792,390.00	1,000	39,123.00
R2048	On 07/05/2015	Bond Future			8.90695		100.05192		8.84349	100.71781			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.95226		101.78558		8.87561	102.58294			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		7.25500	102.30839		3.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/02/2015	Bond Future			7.38670		99.95645		7.33129	100.18151		3.89	0.00	0	36,157.00
R207	On 07/05/2015	Bond Future			7.43675		101.60162		7.36462	101.88159		3.96	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,791.59000		1.79159		1,983.76000	1.98376	1,791.590	4.02	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.47247		99.71796		7.36312	100.12262		4.11	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,386.05000		1.38605		1,600.93000	1.60093	1,386.050	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		7.43000	97.36014		4.66	0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.56630		98.50608		7.50144	98.81285		4.75	0.00	0	52,027.00
R208	On 07/05/2015	Bond Future			7.61388		96.72630		7.53480	97.08764		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.64974		98.40246		7.54021	98.88563		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	281.16000		0.28116		228.79000	0.22879	281.160	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.66006		96.78853		7.57019	97.17084		5.08	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	773.98000		0.77398		687.05000	0.68705	773.980	5.39	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.57500		78.09789		8.57500	78.09789		10.74	0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.69908		78.77252		8.64201	79.22182		11.51	1,575,450.40	20	28,435.00
R209	On 07/05/2015	Bond Future			8.74882		76.92007		8.68515	77.41641		12.44	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.79298		78.25317		8.71571	78.85046		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	842.42000		0.84242		751.91000	0.75191	842.420	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		174.09505	174.09505			0.00	0	0.00
R210	On 05/02/2015	Bond Future			178.39909		178.39909		176.80347	176.80347			0.00	0	628.00
R210	On 07/05/2015	Bond Future			179.27718		179.27718		177.73515	177.73515			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.58191		132.58191		132.58191	132.58191			0.00	0	0.00
R211	On 05/02/2015	Bond Future			133.02580		133.02580		133.03855	133.03855			0.00	0	1,120.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/05/2015	Bond Future		135.23040	135.23040		135.31098	135.31098			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		137.54784	137.54784			0.00	0	0.00
R212	On 05/02/2015	Bond Future		138.00621	138.00621		137.92498	137.92498			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future		140.29342	140.29342		140.28091	140.28091			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		8.41500	88.94668		9.24	0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.55483	89.70823		8.48719	90.23822		9.88	7,176,658.40	80	21,766.00
R213	On 07/05/2015	Bond Future		8.60590	87.63874		8.53052	88.22225		10.65	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.65139	89.15723		8.56012	89.85579		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		8.67500	78.89074		11.26	0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.80046	79.55342		8.74343	80.02313		12.07	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future		8.84896	77.57019		8.78561	78.08721		13.07	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.89273	78.91429		8.81629	79.53317		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		21,067.54000	21,067.54000		20,918.91000	20,918.91000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.95810	4.95810		4.95090	4.95090		5.72	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.93550	4.93550		4.92940	4.92940		6.49	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.75030	1.75030		1.73700	1.73700		16.97	0.00	0	13.00

**Total for Derivatives :** **2,627,814,901.95**      **252,549**      **3 857 608.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.81411			100.79483			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.80500	101.47946		6.81500	101.45629			6,260,600,000,000.00	920,000,000	460,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.01972			100.99795			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.27000	104.88553		8.25000	104.93573			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.58284			100.56128			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.97000	103.21417		8.91000	103.48274			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	99.73372			99.71203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011		On 21/11/2023	Spot Bond	0.00000	99.81039			99.78853			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.13500	97.02516		9.11500	97.06664			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.92500	101.45152		6.93500	101.42907			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.75381			100.73235			0.00	40,000,000	20,000,000.00
AB09		On 03/05/2017	Spot Bond	8.57500	103.98155		8.56000	103.99109			0.00	0	500,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.32000	276.62606		2.33000	276.37434			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	102.06407			102.04561			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.71698			101.69689			0.00	3,520,000,000	1,760,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.17485			101.15299			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.22058			101.19790			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.25091			101.22769			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.69884			100.67987			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.43448			100.41404			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.11809			100.09666			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	93.82354		100.00000	93.58601			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.06000	172.28987		2.07000	172.15869			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	164.78069		2.76000	164.74851			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	175.63449		2.17000	175.60300			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	185.16421		1.82000	185.13269			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.77125	78.62224		7.75625	78.64132			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.77125	78.62224		7.75625	78.64132			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	101.12050			101.09764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.72839			100.70975			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.60672			100.58569			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	6.97000	103.60342		6.98000	103.58266			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	100.88218			100.86334			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.09500	107.27124		7.10500	107.24217			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.58679			100.56435			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	2.66000	108.33331		2.67000	108.21416			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.38000	161.59620		2.46000	160.11932			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.35000	216.10247		2.35000	216.06265			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	85.75000			85.75000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.35000	92.44570		9.28500	92.77103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.23165			102.21116			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	101.18000			101.04000			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	108.90177		9.63000	108.88297			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		9.44500	111.62625		9.36500	112.20047			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.67500	91.50034		8.61500	91.75219			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		9.54000	110.91715		9.46000	111.48569			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	101.36573			101.34287			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.25891			100.23897			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.92500	107.15577		7.91000	107.17769			0.00	0	1,440,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.68000	104.49288		8.62000	104.76602			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.75500	100.97322		6.76500	100.95052			6,349,700,000,000.00	940,000,000	470,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.71000	101.45820		8.66000	101.64849			0.00	0	600,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.64000	95.63140		9.56000	96.14353			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.71500	103.50766		7.72500	103.47324			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.13000	280.47777		2.14000	280.22338			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.37000	131.07321		1.37000	131.05256			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	133.25138		2.11000	133.14123			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00456		100.00000	0.00454			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	62.56976		100.00000	62.41819			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.25500	103.87525		11.26500	103.83585			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.79025			99.76329			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.26054		100.00000	6.24521			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.78492			99.75730			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.70971			99.67269			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.31574		100.00000	37.22435			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.79558			99.76928			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.26981		11.00000	66.25086			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.88207		100.00000	23.82358			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.22720			101.20223			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.34205			101.31480			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	101.17597			101.15202			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.21059			101.18595			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.22582			101.20087			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.40388			102.38166			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.40388			102.38166			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.41773			102.39539			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.41773			102.39539			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.39002			102.36795			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.48018			92.46152			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.22245			101.20174			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.04671			101.02358			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.18985			101.16562			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.22422			101.19931			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.23801			101.21283			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.21034			101.18571			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.14829			101.12489			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11000	105.05009		9.06000	105.23115			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.36547			100.34237			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.02160			100.99960			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	86.39996			86.37990			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	174.56127			171.88256			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	174.58678			171.90716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	101.17588			101.15193			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.17020			102.14848			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.58192			101.55903			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.16913			102.14744			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.96806			102.94613			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.88475			102.86345			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.19024			101.16818			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.84564			100.82014			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.48355			102.46254			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.18006			101.15602			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.30456			102.28267			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.04726			101.02586			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.02367			101.00274			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.06946			101.04762			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.15534			101.13179			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.10682			101.08424			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.05143			101.02994			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.06669			101.04490			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.47143		10.23000	101.44347			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.08177			101.05968			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.05836			101.03674			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.53788			118.18396			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	106.03822		9.19000	106.08694			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.15111			101.12765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	117.09291	1.75000	117.03387			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.23729		101.21686			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.06789		101.04608			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.12503		101.10391			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.15934		101.13753			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.09070		101.07026			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.50014		101.47864			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.21067		101.18603			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.84649		102.82569			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.07833		101.05815			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.22393		102.20351			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.15248		101.13080			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.12680		101.10382			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.18550		101.16135			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.20349		101.17898			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.51235		101.49218			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.76520		101.74490			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.20772		101.18314			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.20772		101.18314			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.26901		101.24500			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.13189		101.11063			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.27575		101.24982			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.28150		103.25998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	0.00000	101.26901			101.24500			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	95.38439			95.36552			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.23127			101.20623			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.21420			101.19129			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	125.96720			124.03732			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	127.78404			125.82624			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.06321			101.04333			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.05359			101.03391			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.85438			99.83544			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.07970			101.05949			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.09983			101.07739			0.00	0	390,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.12503			101.10391			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.06459			101.04468			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.06321			101.04333			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.16344			101.13974			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.08366			102.05984			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.27253			100.24979			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.26641			100.24416			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	103.05459			103.03562			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	12.68736		100.00000	16.33581			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	101.68513			101.66469			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.85502			101.83248			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.96825			101.94428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.48101			100.45954			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.52761			100.50410			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.58965			100.56344			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.45935			100.44075			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.71000	98.92651		7.69500	98.92576			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.58821			100.56396			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.68224			100.65384			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.58000	101.35513		8.56000	101.40294			0.00	0	3,777,780,000.00
AIR02	On 30/04/2023	Spot Bond	9.54000	112.64749		9.46000	113.11461			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.16500	106.48495		7.17500	106.45138			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.09000	105.19582		9.02500	105.58341			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.03785		100.00000	12.01105			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.89000	105.39209		9.82500	105.88051			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.63000	165.86757		2.71000	164.41293			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.46247			101.44161			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	101.20577			101.18782			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.25889			101.23878			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	101.02128			100.99870			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.33944			100.31773			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	101.15358			101.13546			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	102.15848			102.12996			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.03334			101.01473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.09070			101.07026			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.27984			101.25263			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.56245			101.53767			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	101.75000			100.39000			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	101.41368			101.39128			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	98.30026			95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.60000	298.47959		2.60000	298.42258			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	96.19789			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	104.16731			103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	101.16219			101.13851			0.00	0	60,000,000,000.00
ASN031	On 14/08/2017	Spot Bond		0.00000	99.57179			101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	93.45688			90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.63173			100.61418			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.64792			100.62436			0.00	0	50,000,000,000.00
ASN037	On 07/12/2033	Spot Bond		100.00000	3.45001		100.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	23.87069		100.00000	23.71994			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	5.97263		100.00000	100.00000			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	5.97263		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN40U	On 20/12/2017	Spot Bond	100.00000		5.97263		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.22458			101.20369			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.99447			100.97597			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.98071			100.96248			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.93876			100.91672			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.68000		104.73983	8.66000		104.78171			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.78573			100.76650			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.30374			101.28324			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.58691			100.56781			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.97746			101.95660			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.70296			101.68109			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.25000		105.58165	9.19000		105.83241			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.33500		104.95585	7.34500		104.92633			0.00	0	390,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		33.52117	100.00000		33.37376			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.98683			100.96185			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.52500		104.65684	8.51000		104.67144			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04481		102.56458	11.00311		102.56478			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.06049		101.54292	11.02920		101.52748			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09234		101.51445	11.05855		101.50071			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.29063			101.25974			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12486		101.46580	11.08928		101.45598			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77322		101.39323	11.71845		101.50343			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.31970			101.28813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.31970			101.28813			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.31977			101.28820			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29481	101.07671		11.25311	101.07620			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.23375	101.53339		11.19383	101.53082			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06049	101.54292		11.02920	101.52748			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.13439	101.68182		11.08868	101.69002			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30688	101.28479		10.25242	101.30911			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.25580			101.22574			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.23604			101.20838			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.23604			101.20838			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.01230			100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.65242	101.04420		10.68379	100.97430			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.30000	100.81365		11.28500	100.81684			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.20166			101.17482			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.22500	98.75165		11.21000	98.75798			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.01231			100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.14548			101.11800			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.07773		9.28000	101.05254			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.21885			101.19160			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.08000	101.10537		11.06000	101.06770			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.18447			101.15804			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.21312			101.18601			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.21312			101.18601			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89380			99.89584			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.17070			101.14460			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.23226			101.20274			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.01229			100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.23226			101.20274			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.17300			101.14684			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.19194			101.16337			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.23236			101.20283			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.90689			100.88503			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.97098			100.94761			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.04481	102.89939		14.00311	102.89095			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.23892	102.00683		15.18503	102.06245			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.09833	101.81403		14.04307	101.84008			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.58395			101.54797			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.58395			101.54797			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.58395			101.54797			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.64071			101.60338			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.38467			101.35347			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	22.77864		100.00000	22.73542			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.74456		100.00000	20.69430			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.87988		100.00000	18.83415			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62602			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62602			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.09054		100.00000	14.05640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.20921		100.00000	12.17963			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.47927			100.46023			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.42982			100.40978			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.66456			100.64514			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.70356			100.68304			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.94474		100.00000	7.92528			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.94474		100.00000	7.92528			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03000		181.28040		2.04000	181.17883			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06000		155.01630		7.98000	156.59529			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06000		155.34389		7.98000	156.91068			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.44500		97.96640		8.36500	98.57111			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.45718			101.43399			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.68000		99.24999		7.66000	99.28733			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.40034			101.38090			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.45658			100.43533			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.46549			100.44383			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.49516			100.47215			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.52482			100.50045			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.60742			100.57926			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.12096		100.00000	22.06737			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.27047			100.24957			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.27571			100.25441			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.27746			100.25602			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.29839			100.27533			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.32626			100.30104			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.16878			101.14778			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.25559			101.23307			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.27925			101.25632			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.07500		102.90909	8.06000	102.91838				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.35024			101.32607			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.47625			101.44988			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.47308	100.00000	15.43518				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.47308	100.00000	15.43518				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.47962			101.45895			0.00	0	30,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.88349			100.86216			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.39000		105.00304	8.37000	105.05585				0.00	0	5,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		98.47185			98.45408			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		98.57194			98.56769			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		96.91154			96.90235			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.51406			101.49593			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.75219			101.73113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.50837			101.49014			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.58317			101.56400			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.71911			101.69826			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.28514			102.25719			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	103.20271			103.16375			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	62.52524		100.00000	62.37210			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.38389			100.35965			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.39474			100.36983			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	97.68322			97.66468			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	99.67514			99.65804			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	97.33124			97.29199			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.46289			93.44378			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	98.77954			98.76235			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	98.67663			98.65945			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	98.59118			98.57400			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.44339		100.00000	27.37691			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.17500			101.15483			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	99.85769			99.83670			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.22500	108.99282		9.21000	108.99372			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.90914			105.88668			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12500	102.06598		9.11000	102.06152			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.28000	99.19992		12.26000	99.22579			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.25963			100.23085			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.24000	104.21332		11.22000	104.24868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		101.93741			101.91632			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11500		105.27912		9.10000	105.28688			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.82201			100.79045			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.68000		100.17289		11.66000	100.21281			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.83619			100.81651			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.69472			101.66452			0.00	2,060,000,000	1,530,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.12329			100.02053			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.00000		93.92198		9.94000	94.13600			0.00	0	2,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.91000		120.02251		9.83000	120.49479			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.19000		113.42421		10.11000	113.90556			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.07000		115.59514		8.99000	116.14784			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.04059			102.00827			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42500		102.24219		11.41000	102.22960			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.94916			99.92383			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.96283			102.93560			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.00971			101.98420			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.07152			101.04400			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.29793			101.27283			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.50801			100.48091			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.91721			100.87296			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.75668			101.73169			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.05825			101.03283			0.00	400,000,000	200,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.09867			101.07229			0.00	560,000,000	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	101.14529			101.11782			0.00	600,000,000	300,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000	99.71730			99.68123			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	99.72025			99.68455			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.70465			99.66700			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.95517			99.93266			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.17600			101.15204			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.93333			101.91265			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.65660		10.11000	103.62883			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.78321			100.76104			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.24904		2.76000	121.22542			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	121.17075		3.14000	121.14584			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.64364		8.25000	101.62094			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.80000	122.97561		2.81000	122.87632			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.60955		2.40000	120.58709			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.63779			101.60467			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.41500	100.78126		8.42500	100.74093			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.49045			100.47052			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.50217			100.47979			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.46500	100.85185		8.47500	100.81130			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.46500	100.85185		8.47500	100.81130			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.51500	103.99596		8.52500	103.95354			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.20369			101.17919			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.32272			101.29586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230		On 17/01/2015	Spot Bond	0.00000	100.61403			100.59442			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.61403			100.59442			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	99.96119			99.94157			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.21976			101.19494			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.65177			101.63078			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.75312			101.73083			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.00639		9.35000	101.98106			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.00639		9.35000	101.98106			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.65204			101.63097			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	101.65636			101.63524			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	101.32286			101.30264			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.14579			101.12552			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.21432			101.19456			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.21793			101.19820			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.14579			101.12552			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.14579			101.12552			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.19751			101.17696			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.99866			101.97724			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.59007			101.56804			0.00	0	230,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.10651			102.08525			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.10651			102.08525			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.10651			102.08525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	101.48896			101.46663			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.01000	103.50304		8.99000	103.54991			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.16886			101.15029			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.36292			101.33526			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.49545			101.47505			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.48881			101.46856			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.54543			101.52304			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.76238			101.71100			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.97580			101.95055			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.72920			101.70713			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.26928			103.24674			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.46639			102.44511			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.30136			101.28065			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.09231			101.07163			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.07696			101.05680			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.42910			100.40961			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	102.08433			102.06239			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.41036			101.38468			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.18059			101.15459			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.61499			103.59276			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.06988			101.04419			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.16786			101.14213			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.94914			100.92313			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.28260			101.25653			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297		On 30/06/2017	Spot Bond	0.00000	101.06998			101.04428			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.06998			101.04428			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.05827			101.03481			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	102.60665			102.58274			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	99.95179			99.92776			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.63000	94.17063		10.56500	94.47633			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.15000	95.64561		11.08500	95.95183			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.01223			100.98986			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.28544			101.26111			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.95288			99.92941			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.41179			100.39164			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.28424			100.26218			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.28604		8.80500	100.26218			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.13189			101.11063			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.41582			100.39545			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	101.18266			101.16038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	101.20324			101.18054			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.28271			101.25842			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.23144			101.20639			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.53829			99.50098			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.70142			101.66704			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	79.05560			78.99866			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.34217			101.31492			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.01223			100.98986			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	100.33211			100.31151			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.48369			101.45536			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.01799			100.99548			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.69107			101.65689			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.39726			101.36892			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.07901			101.05698			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.24435			101.22083			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.32893			100.30855			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.03993			100.02004			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.98919			100.96736			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.31654			100.29524			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.59395			101.57534			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.64324			101.61384			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond		0.00000	100.27681			100.25891			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.39968			100.38198			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.03298			101.01370			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.45899		10.55000	101.37258			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.81000	105.92599		9.74500	106.24735			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.11622			101.09746			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.14817			100.12662			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.95000	107.50122		11.88500	107.77393			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.15986			100.13477			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.98000	107.21450		11.91500	107.46986			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.41000	106.73506		10.34500	106.99477			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.15986			100.13477			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.36558			100.34423			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.36482			101.33888			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.25942			101.23560			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.28271			101.25842			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	101.13189			101.11063			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.05483			101.03144			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.30000	104.10723		9.24000	104.31791			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	101.24246			101.21415			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.24847			101.22486			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.51664		10.55000	101.48781			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.93150		11.00000	98.84011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.44475			100.42404			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.26901			101.24500			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.43844			100.41710			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.74000	103.35775		11.67500	103.63975			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.38943			101.36300			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.13189			101.11063			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	92.02996			92.01562			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.20735			101.18458			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.14980			100.12641			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.70162			100.68197			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.52372			100.50435			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.39528			100.37525			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	87.54362			87.51668			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.41831			100.39706			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.25564		7.01000	40.24817			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	164.37668			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	8.44500	141.42413		8.36500	141.94645			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.06000	155.01630		7.98000	156.59529			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.06000	155.34389		7.98000	156.91068			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.45219			93.43305			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.39621			93.37690			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.76035			100.73642			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.76035			100.73642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.21751			101.19273			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.13998			101.11674			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.15526			101.13172			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.74975			100.72821			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.15248			101.13080			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.41179			100.39164			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.05085			101.03121			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	101.10443			101.08373			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	101.09757			101.07700			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	101.10443			101.08373			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.90191			101.87723			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.66831			100.64369			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	105.20661		8.87000	105.17191			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.47500	105.51002		8.46000	105.53191			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.94000	118.17641		9.88000	118.51570			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.13500	107.29939		8.14500	107.26568			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.51000	107.42360		9.45000	107.68902			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.59000	107.96683		9.52500	108.35160			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.94000	96.33224		9.87500	96.66059			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.79000	96.96876		10.71000	97.48613			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.79000	94.75916		10.71000	95.25858			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.61163			101.59110			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.64615			101.62412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	101.53071			101.50891			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.53425			100.51512			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	101.62649			101.60564			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.06486			101.04269			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.48904			100.47158			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.27500	102.48757		11.21500	102.77741			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.02971		100.00000	12.99779			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.46376		100.00000	4.44967			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.20247		100.00000	13.16080			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.34185			100.32286			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80000	98.43944		7.78500	98.45615			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	99.84408			99.82701			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	101.38475			101.36738			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	101.23007			101.21294			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	99.09367		100.00000	98.83426			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	45.22984		100.00000	44.89035			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.34799			101.32615			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.76294			100.73956			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	102.96873			102.95005			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	102.27408			102.25513			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	101.89239			101.87328			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	97.88322			97.85228			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.48096			101.45268			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.66550			100.63110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000		101.66498			101.63299			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.28955			101.26513			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.21396			101.18247			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.50000		106.24711	8.44000		106.52697			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.26500		117.54918	7.27500		117.51032			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.29500		107.29329	8.24500		107.48526			3,837,308,475,000.00	462,605,000	1,604,200,000.00
DV23	On 27/02/2023	Spot Bond	8.99000		107.88126	8.92500		108.24506			160,630,623,000.00	17,867,700	1,061,157,000.00
DV24	On 18/02/2024	Spot Bond	9.04000		106.25907	8.97500		106.64768			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.44000		107.44757	9.37500		107.94526			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		101.17713			101.15799			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		101.09017			101.07302			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.92107			100.90370			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.81115			100.79394			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.07282			101.05480			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00737			99.98928			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.05710			101.03702			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.86590			100.84498			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.78000		129.75598	7.73000		129.99345			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.37183			92.32023			0.00	2,000,000,000	2,000,000,000.00
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		136.68282	0.20000		136.66562			0.00	0	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.95000	124.64245		2.03000	123.48506			0.00	0	10,002,900,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	112.16540		2.04000	110.98581			0.00	0	2,556,500,000.00
EL30	On 29/07/2030	Spot Bond	1.98000	113.01047		2.06000	111.81145			0.00	0	11,800,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000	103.84481		2.12000	103.82632			15,264,000,000,000.00	7,200,000,000	28,600,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.40000	108.07717		9.34000	108.31967			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25000	108.73383		9.19000	109.00249			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.84000	101.49249		9.76000	101.95734			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.06500	95.76654		10.00000	96.02862			0.00	0	900,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.21500	102.86932		10.15000	103.15408			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	99.92076			99.90104			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.60072			101.57981			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.25277			101.23141			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.12559			100.10476			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.12070			100.10068			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.54702			101.53077			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	99.87295			99.85500			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.11442			100.09548			0.00	0	500,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.39630		100.00000	62.19935			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	85.55936		100.00000	85.37254			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.41484		3.00000	129.38863			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.11500	105.74929		11.12500	105.71212			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.20053			103.17406			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.14739			99.12125			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		101.03608			101.01179			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.66000		97.93354		9.64000	97.96414			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.82366			100.80038			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.68344			101.66140			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.88939			99.86674			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		99.89789			99.87698			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		99.89112			99.86887			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.27013			100.25146			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.90033			99.88055			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.89622			99.87563			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.90114			99.88154			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.89773			99.87744			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		99.90750			99.88847			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		99.90885			99.89009			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000		102.07726		7.07000	102.05778			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.62000		105.42320		7.60000	105.46288			134,249,160,000.00	17,618,000	1,214,214,300.00
ES23	On 25/01/2023	Spot Bond	8.37000		112.49804		8.28500	113.00246			303,744,789,000.00	36,289,700	6,831,026,900.00
ES26	On 02/04/2026	Spot Bond	8.77000		94.32665		8.69000	94.85045			316,153,238,000.00	36,049,400	3,235,565,600.00
ES33	On 15/09/2033	Spot Bond	9.52000		83.64347		9.44500	84.18775			90,805,772,680,000.00	9,538,421,500	34,286,950,700.00
ES42	On 25/04/2042	Spot Bond	9.60000		89.82668		9.54500	90.28701			0.00	0	24,100,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.85970			99.83898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000	99.85490			99.83351			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.68858			101.66712			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.54243			100.52094			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.00852			100.98621			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	101.33427			101.31671			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.19753			101.17822			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.67814			100.65876			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.51335		100.00000	10.48788			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.23171		100.00000	10.20692			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.22392			101.20196			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.76010			99.73479			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.36584			101.34140			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.46039			101.43429			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.08000	101.37651		9.06000	101.41852		25,424,000,000,000.00	2,800,000,000	700,000,000.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	101.19007			101.17041			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.19000			101.17034			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.35575			100.33327			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	104.82584			104.80461			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.63510			101.61144			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.66220			101.63815			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.00000	104.44160		9.94000	104.69794			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.88000	108.32606		10.86000	108.36115			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.28664			101.26049			0.00	0	400,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.10000	133.25138		2.11000	133.14123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.16000	279.86530		2.17000	279.61136			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000	111.22888		2.38000	111.10707			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.36000	161.96026		2.44000	160.47964			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	219.51214		2.24000	219.47234			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.36500	107.04533		7.37500	107.01556			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.79200	62.88441		7.79400	62.86256			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45300	39.77654		9.45300	39.76585			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.45869		9.69000	38.44816			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	79.18675		100.00000	79.02870			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.97846			101.95030			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.35601			101.32849			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.17604			101.15209			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.28959			101.26338			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	101.26901			101.24500			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	101.21008			101.18726			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.42568			101.39949			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	101.24847			101.22486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	101.32651			101.30135			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	101.63095			101.59963			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	101.58326			101.55292			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	18.69443		100.09221	18.64861			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.13463			101.11332			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.00566			111.00566			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	101.50793			101.47738			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.79755			103.79755			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.26181			101.23615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.27568			101.24975			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.16630			101.14254			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.18678			101.16442			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.54918			101.51952			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.16620			101.14425			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.74986		13.22500	58.72887			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.10031			101.07969			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.10169			101.08103			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.61879			101.58604			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.15111			101.12946			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.60500	99.47117		3.61500	99.36025			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.20049			101.17786			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.20049			101.17786			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.94561			101.92192			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.01223			100.98986			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.22995			99.20756			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.13189			101.11063			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.10580			101.08507			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.15201			100.12823			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.29229			101.26782			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.04195			100.02095			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.15043			100.12692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond	0.00000	100.39138			100.36840			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.48096			101.45268			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.17580			101.15366			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.45468			101.42910			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.09344			101.07296			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.18678			101.16442			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.18678			101.16442			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.16883			101.14783			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.86469			100.84272			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.91141			100.88829			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.05793			101.03771			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.70017			100.67922			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.25258			101.22889			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.68284			100.66183			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.03984			101.01965			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.66039			100.63952			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.66218			100.64125			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.57751			100.55466			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.52488			100.50407			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.57751			100.55466			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.52277			100.50205			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.13437			100.02986			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	97.81280		8.75000	97.82055			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	103.00684			102.98698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		9.34098	100.00000	9.31150				0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.53459	100.00000	8.50765				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.99834		100.97157				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.42331	100.00000	1.41593				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.95157		100.92845				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.49759	100.00000	21.33622				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.10891	100.00000	1.61031				0.00	20,000,000,000	20,000,000,000.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.38166	100.00000	0.37654				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		19.65915	100.00000	100.00000			1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
FRC215	On 07/11/2019	Spot Bond	0.00000		100.10887	100.00000	2.27732				0.00	5,100,000,000	5,100,000,000.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.17815	100.00000	100.00000			510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
FRC217	On 07/11/2017	Spot Bond	0.00000		100.10860	100.00000	8.93529				0.00	5,100,000,000	5,100,000,000.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.10311	100.00000	9.10926				0.00	5,000,000,000	5,000,000,000.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.17603		100.15410				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.16518		100.14460				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	0.00000		126.64779	100.00000	3.23522				0.00	0	7,895,914,000.00
FRC222	On 10/11/2016	Spot Bond	100.00000		17.94606	100.00000	17.81136			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
FRC223	On 10/11/2016	Spot Bond	100.00000		17.94606	100.00000	17.81136			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
FRC224	On 10/11/2016	Spot Bond	100.00000		17.94606	100.00000	17.81136			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
FRC37	On 20/06/2015	Spot Bond	0.00000		101.26592		101.24018				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.25904		101.23344				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.47293		101.44872				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.34090		100.31799				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		122.20911	3.45000	122.10469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		101.28118			101.25514			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.29363			101.26734			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.49000		121.81782		3.50000	121.71361			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.47000		121.97417		3.48000	121.86986			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.69000		127.43060		2.69000	127.40601			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.76000		134.64926		2.76000	134.62294			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.38203			100.35636			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.12056			101.09771			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.27291			101.24703			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		102.04899			102.04899			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.47759			101.44765			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.42506			101.39617			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.21832			101.19532			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.21694			101.19398			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.31413			102.31413			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.12935			101.10903			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.33335		100.00000	10.30804			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.02107		100.00000	24.95980			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.17917		100.00000	59.99128			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.54445		100.00000	16.49223			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.83000		150.96612		4.83000	150.92829			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.94295			100.91992			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.52823			101.50865			0.00	7,520,000,000	3,760,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.58645			101.56608			0.00	820,000,000	410,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.81635			102.79713			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.81185			100.79100			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.86053			99.83791			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.61073			100.58853			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.95800	106.49988		2.01800	104.56806			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.38000	135.98680		2.39000	135.71498			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.44035			100.41983			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.55849		10.38000	100.53049			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.55849		10.38000	100.53049			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	100.31179			100.28938			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.52000	109.72622		2.53000	109.51131			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000	210.06848		2.55000	210.02866			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.49000	110.31140		2.50000	110.09522			0.00	0	100,000,000.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.69415			100.67577			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000	209.18141		2.58000	209.14158			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.36183			100.33752			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000	110.32105		2.47000	110.20006			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.58000	108.56704		2.59000	108.35466			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.85273			100.83580			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	47.46600			47.25800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.10785			100.00748			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.68500	106.57390		2.69500	106.36585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond		2.70000	260.59545		2.70000	260.54501			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.75000	258.77371		2.75000	258.72323			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.39000	97.20093		2.40000	97.09446			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		100.00000	3.50466		100.00000	3.45001			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.67000	269.69740		2.68000	269.45050			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.17000	279.66150		2.18000	279.40769			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.89000	265.45011		2.90000	265.20619			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	129.25340		2.58000	129.14529			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.34212			100.32050			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	129.17700		2.11000	129.07021			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.51703			100.49398			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.78151			100.75881			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.17162			100.15023			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.36000	109.86155		2.37000	109.61683			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.80721		104.97509	19.75655			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.06638		101.07593	24.00687			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.10775		100.44759	16.06814			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.39780		100.76967	22.34258			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	117.67578		2.07000	117.65496			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		2.32000	111.73687		2.33000	111.61459			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.62212			98.62103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.35000		111.43176		2.36000	111.30976			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.82256			101.79816			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000		349.21450		2.38000	348.89646			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.03903			100.01966			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.67819			101.65608			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.48500		102.16057		6.49500	102.13945		161,346,800,000,000.00	24,880,000,000	8,220,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.55500		102.01686		7.45500	102.16625			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94500		102.73043		7.92000	102.77146			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.12000		107.80812		8.06000	107.96867			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.60000		101.52851		8.51000	101.86986			0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000		100.63179		8.77000	100.87880			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.43000		92.01900		9.36500	92.34215			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58000		111.99236		9.50000	112.50129			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.88000		98.45233		9.80000	98.97075			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.22000		96.45957		10.15500	96.92405			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.20000		80.10141		10.14500	80.50063			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.96807			100.94823			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.00278			100.98226			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.01665			100.99585			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.05127			101.02979			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.10671			101.08413			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.14827			101.12487			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.32823			101.30125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	101.56160			101.54321			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.63042			101.61120			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	101.64654			101.62712			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.69244			101.67247			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.76134			101.74053			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.81875			101.79724			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	102.07131			102.04674			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.85079			100.82906			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.01100			100.99055			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.87500	102.11788		8.86000	102.12580			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.45411			100.43664			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.30826			100.29052			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.31465			100.29651			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.32698			100.30807			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.34226			100.32239			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.36346			100.34225			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	101.37934			101.35736			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.68637			100.66867			0.00	190,000,000	490,000,000.00

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	100.58143			100.55993			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.33572			102.31563			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.47976			100.46104			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.30666			101.28477			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	99.81391			99.79246			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.01011			100.98822			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	101.48769			101.46882			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.88500			100.86738			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.15784			102.13616			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.40541			100.37982			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.76288			100.74300			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.22405			101.20208			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.18592			100.16535			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.18808			100.16727			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	100.49211			100.47453			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.45838		100.00000	86.10682			0.00	36,500,000,000	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	100.49032			100.46844			0.00	0	0.00

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		7.34752	97.84604		7.35734	97.81063			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	100.51206			100.48923			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.34789	104.41639		8.35769	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	100.54000			100.51595			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.79824	104.41639		8.80802	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	100.57411			100.54857			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	100.56488			100.54253			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.65336			100.62927			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.67590			100.65100			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.10032			100.07931			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.90500	104.29108		8.89000	104.29701			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.02000	110.54283		7.97000	110.75641			0.00	0	11,230,300,000.00
HWAY23	On 07/12/2023	Spot Bond		1.98000	283.56455		1.99000	283.30805		9,900,000,000,000.00	5,000,000,000	24,799,999,900.00	
HWAY24	On 07/12/2024	Spot Bond		1.98000	289.82194		1.99000	289.54050			0.00	0	10,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.49000	100.46522		9.43500	100.92024			0.00	0	10,323,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.40000	101.23021		9.34500	101.69956			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	89.21569		100.00000	88.99756			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	23.30358		100.00000	23.24650			0.00	0	0.00

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	58.77670		100.00000	58.63431			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.08836		100.00000	28.02031			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.45481		100.00000	16.41495			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	90.64871		100.00000	90.42708			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000	118.14870		1.72000	118.02061		176,235,879,267,000.00	03,061,917,700	99,097,122,200.00	
I2038	On 31/01/2038	Spot Bond	1.76000	125.77749		1.77000	125.52763		223,390,289,408,000.00	26,926,300,800	01,222,045,900.00	
I2046	On 31/03/2046	Spot Bond	1.78000	126.75114		1.78000	126.72971		255,221,877,950,000.00	43,383,077,500	62,725,724,100.00	
I2050	On 31/12/2050	Spot Bond	1.77000	137.54959		1.77000	137.52644		82,164,242,874,000.00	46,420,476,200	29,100,195,700.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	96.50000			96.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.25500	102.72481		7.26500	102.70154			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.75666			101.73657			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.66473			101.64506			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.01500	103.36743		8.02500	103.33231			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.77500	107.98669		7.76000	108.00912			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.83500	102.61765		7.84500	102.57990			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.18397			100.16360			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.53000	130.62481		1.53000	130.60367			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	132.64709		2.18000	132.53725			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.02287			101.00323			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.50852			101.48765			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.89500	103.51486		7.88000	103.53744			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.49191			101.47223			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.21391			102.19338			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.04351			100.02499			0.00	0	0.00

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	8.51000	101.39663		8.49000	101.44103			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.97000	95.34883		8.92000	95.52108			0.00	0	2,390,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.00352			100.98274			0.00	8,580,000,000	4,290,000,000.00
IBL49		On 02/04/2018	Spot Bond	7.97500	98.94618		7.96000	98.96826			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.02000	102.84907		8.97000	103.04517			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.23060			100.21137			0.00	500,000,000	500,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.23711			100.21734			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	101.00653		7.90000	100.98527			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.29000	101.70580		8.27000	101.74613			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.26122			100.23942			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	99.98223			99.96436			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.54500	104.07286		7.53000	104.08293			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.25000	105.54683		8.23000	105.59593			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.44000	107.35482		9.37500	107.73786			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.86594			100.84503			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.36743			100.34778			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.27453			100.25479			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.28029			100.26014			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.28589			100.26534			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00599		100.00000	0.00598			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.49454			100.47498			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.42152			100.40100			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.65000	99.05512		8.59000	99.30455			0.00	0	0.00



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	100.32851		5.00000	100.31506			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.32851		5.00000	100.31506			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.40546		5.00000	101.39185			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.32615		5.00000	100.31254			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.64759		4.00000	100.63658			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.28329		4.00000	100.27238			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.99225		100.00000	33.88612			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.74251		100.00000	33.63717			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.74251		100.00000	33.63717			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.64383		9.20000	105.61774			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.01706			100.99313			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.01706			100.99313			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.88943			99.86678			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.42960		100.00000	8.40896			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	100.89919			100.88121			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.76500	101.45339		8.77500	101.42638			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.66843			99.64106			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	60.17917		100.00000	59.99128			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.50397		100.00000	9.46218			0.00	0	0.00

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	99.72678		100.00000	100.00000			0.00	0	0.00
IN448U		On 25/11/2014	Spot Bond	100.00000	98.08361		100.00000	97.82482			0.00	0	0.00
INA446		On 11/11/2014	Spot Bond	6.25000	99.98288		6.25000	99.91446			0.00	0	0.00
INA447		On 18/11/2014	Spot Bond	6.25000	99.81200		6.25000	99.79494			0.00	0	0.00
INA448		On 25/11/2014	Spot Bond	6.25000	99.69273		6.25000	99.67571			0.00	0	0.00
INA449		On 02/12/2014	Spot Bond	6.25000	99.57374		6.25000	99.55677			0.00	0	0.00
INA450		On 09/12/2014	Spot Bond	6.35000	99.44637		6.35000	99.42917			0.00	0	0.00
INA503		On 13/01/2015	Spot Bond	6.40000	98.83885		6.40000	98.82172			0.00	0	0.00
INA504		On 20/01/2015	Spot Bond	6.40000	98.71909		6.40000	98.70200			0.00	0	0.00
INA505		On 27/01/2015	Spot Bond	6.45000	98.58883		6.45000	98.57166			0.00	0	0.00
INA506		On 03/02/2015	Spot Bond	6.45000	98.46874		6.45000	98.45161			0.00	0	0.00
INA507		On 10/02/2015	Spot Bond	6.45000	98.34895		6.45000	98.33186			0.00	0	0.00
INA508		On 17/02/2015	Spot Bond	6.45000	98.22945		6.45000	98.21240			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.11640			101.08962			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.04481	102.15789		11.00311	102.15809			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.04481	101.25816		11.00311	101.25836			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.23091			101.20586			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	101.84162			101.81147			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.20777			101.18319			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.70540		6.50000	100.68770			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.23476			101.21143			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.44103			95.44484			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.18568			101.16600			0.00	0	0.00

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	100.57132			100.55351			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.18678			101.16442			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.16694			100.14648			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.92565			100.90852			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.91640			100.90165			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.15907			100.14303			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.03577			100.01786			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.56666			101.54884			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.54901			101.53140			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	95.80115			95.78972			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	103.03781			103.01973			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	102.48049			102.46278			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.49531			100.47893			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	101.03973			101.02082			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.17300			101.14684			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.37025			101.35190			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	103.63123			103.61192			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	99.99945			99.97273			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.78187			100.76149			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.63106			100.60922			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.63917			100.61705			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.52500	101.30226		8.53500	101.25747			0.00	0	0.00

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	100.87823			100.85653			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.89877			100.87657			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.91249			100.88996			0.00	0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.57366			100.55244			0.00	0	0.00
IPF11		On 15/10/2015	Spot Bond	0.00000	100.60252			100.58026			0.00	0	0.00
IPFC03		On 15/01/2015	Spot Bond	0.00000	101.85355			101.83685			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.49000	99.22743		9.43000	99.48884			0.00	0	14,857,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.20073			101.17805			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.46500	104.49215		8.45000	104.50666			0.00	0	2,040,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.77350			100.75158			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.71111			100.68868			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.13644			100.11635			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	102.00857			101.98251			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	101.25211			101.22664			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.43500	105.32943		8.44500	105.29972			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	102.86785			102.84493			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	101.59001			101.56474			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.26000	126.38579		3.27000	126.33271			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.54000	142.01283		3.62000	140.73626			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.97551			100.95080			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.70867			100.68422			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.62238			100.59839			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	101.45193			101.42726			0.00	0	0.00

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	101.04695			101.02233			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.71000	98.53810		3.72000	98.42803			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.71000	104.84272		3.72000	104.76879			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.55129			101.52540			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	99.95344			99.92993			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.13000	110.76766		10.11000	110.79849			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.49356			100.46700			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.64000	140.45764		3.72000	139.19690			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	101.54312			101.52708			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond		6.25000	99.89737		6.25000	99.88028			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond		6.35000	99.53247		6.35000	99.51524			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond		6.35000	99.41197		6.35000	99.39478			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond		6.40000	98.92457		6.40000	98.90741			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.40000	98.80460		6.40000	98.78749			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.40000	98.68492		6.40000	98.66785			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond		6.45000	98.55449		6.45000	98.53733			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.45000	98.43449		6.45000	98.41737			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.45000	98.31478		6.45000	98.29770			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	99.99993			99.97922			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.91751			100.89839			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.64353			100.62425			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.73846			100.71749			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	99.85551			99.83670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	101.83299			101.81054			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.50125			101.47987			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.63149			100.60961			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.63555			100.61354			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.64366			100.62138			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.60713			100.58607			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.48721			100.46546			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.29351			100.27241			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.15574			101.13345			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	99.90555			99.88612			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.49728			101.47788			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.48236			101.46315			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.86337			100.84073			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.63694			100.61729			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.38538			100.36478			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.26333			100.24440			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.07501			101.05423			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.92428			100.90200			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.94759			100.92476			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.94759			100.92476			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.85000	104.63674		8.83000	104.68827			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.42281		100.00000	13.37234			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.50356		100.00000	10.45737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC039	On 17/07/2015	Spot Bond		0.00000	100.50743			100.48730			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.07000	104.17835		9.01000	104.45300			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.29900			100.27750			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	99.96244			99.94336			0.00	1,000,000,000	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond		0.00000	101.14508			101.12449			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	101.92745			101.91008			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.36993			100.35014			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.57073			101.55137			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.23500	100.54594		7.24500	100.51719			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.13121			100.10944			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	81.08671		100.00000	99.72900			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.28218			100.26039			0.00	0	400,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	85.04061		100.00000	84.84600			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.33016			100.30758			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	40.07556		100.00000	39.97848			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.00703			100.98448			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	97.28351		100.00000	97.02885			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	83.67502		100.00000	83.48655			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	88.14379		100.00000	87.94527			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	82.64831		100.00000	82.46465			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	92.62094		100.00000	92.38996			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.26357			101.24091			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.30933			101.28588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond		0.00000	101.45069			101.42887			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	52.84012		100.00000	52.71211			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.70943			101.68796			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.23075			100.20520			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.44000	139.86714		8.36000	140.63145			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.19288			101.17285			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.07088			101.04993			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.17277			101.15070			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.48385			101.46312			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.04586			101.02424			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.28452			100.26254			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.25096			100.23002			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.55500	99.74616		8.54000	99.75915			0.00	0	2,440,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.62500	97.98284		8.61000	98.00270			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.15000	102.28181		9.10000	102.47748			0.00	0	590,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.77574			101.74413			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.75500	105.37656		9.76500	105.33897			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.93306			101.89869			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.73869			101.71988			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.84889			101.82872			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.98074			101.95894			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	99.74404			99.72697			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.54688			99.52945			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ059	On 09/01/2015	Spot Bond		0.00000	98.99740			98.98011			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.59296			100.57669			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	98.53092			98.51364			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	92.63959		100.00000	92.40506			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.28646			101.27065			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.29593			101.28000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.18447			101.15804			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.65973			100.64001			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.24692			101.22723			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.77206			101.75175			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.10576			101.08565			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.46973			101.44982			0.00	5,340,000,000	2,670,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00833			99.99073			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.50945			100.49054			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.61406			100.59424			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.12307			100.09695			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.01212			100.07014			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.01434			100.07190			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	99.72900		100.00000	99.45946			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	37.13318		100.00000	37.04224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	90.09901	100.00000	89.87654					0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	17.62833	100.00000	17.55080					0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.17600	100.00000	21.01706					0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	21.31369	100.00000	21.15370					0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	18.75139	100.00000	18.61064				5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.51000	102.56134	8.49000	102.61131					0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.53000	102.03093	8.51000	102.08066					0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.31079		101.28731					0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.22401		101.20205					0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.59048		100.56999					0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.74682		100.72964					0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.57108		102.55074					0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.69104		102.66971					0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000	102.40822	7.69500	102.41326					0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000	106.16404	8.48000	106.21005					0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.32500	107.02863	9.26500	107.31790					0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.25500	104.03665	6.26500	104.01797					0.00	0	830,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.00969		100.98903					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.04436		101.02301					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32000	105.08362	9.27000	105.25501					0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.40500	102.22102	7.41500	102.19239					0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.60441		101.58265					0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.63500	104.28893	8.62000	104.29865					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.17643			101.15455			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.20000	105.62184		9.14000	105.88732			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.66396		100.00000	15.62559			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.83348			101.81401			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33500	104.15568		8.32000	104.16640			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.35500	104.36910		7.36500	104.34208			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.32500	107.57601		8.31000	107.58843			0.00	0	810,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.18488		100.89771	6.16978			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.26728		100.61875	6.25202			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	99.96268			99.94374			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.96225			99.94317			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.95923			99.93853			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.95548			99.93291			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.73430		100.00000	0.73252			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.73430		100.00000	0.73252			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.80500	96.75827		8.74000	97.09752			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.98367		7.59000	100.96322			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.84000	104.43291		8.79000	104.63963			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.65000	104.88898		8.59000	105.16010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.65662			101.63755			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.14000	105.08517		9.07500	105.47312			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.82925			102.81079			0.00	40,000,000	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.01000	104.85157		8.95000	105.07343			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.70043			101.68121			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.90105			102.88220			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.54242			100.52361			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.58027			101.56123			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.96971			100.95141			0.00	3,000,000,000	1,500,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.91929			100.89890			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.97470			100.95557			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.95500	104.55485		6.96500	104.52684			3,616,600,000,000.00	520,000,000	940,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.42819			102.40787			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.33000	113.94057		8.31000	113.99891			0.00	0	1,450,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.61500	36.61511		10.53500	36.86976			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.15500	101.69041		7.16500	101.66678			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.70916			100.68833			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.52116			100.49792			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.62500	103.48004		7.63500	103.44571			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.02426			101.00291			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	102.10361			102.08432			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.62232			101.60250			0.00	0	570,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.80405			100.78073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.62537			100.60229			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.57985			101.55736			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	92.92259			92.90411			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.48035			101.45891			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	100.34073			100.31919			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.29913			100.27763			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	89.26133			89.24222			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.94935			100.93190			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.89784			99.87685			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.08939			101.06715			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.03394			101.01280			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.50787			101.48630			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.99995			100.97948			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.98484			100.96653			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.98415			100.96585			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.23904			100.21906			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.13189			101.11063			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.78500	106.76122		9.70500	107.17913			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.12503			101.10391			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.82000	105.62384		9.74000	106.05426			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.13189			101.11063			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.01923			101.00023			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.05908			101.03999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90		On 20/09/2024	Spot Bond	0.00000	101.14288			101.12139			0.00	0	0.00
NCLN91		On 20/09/2024	Spot Bond	0.00000	101.15660			101.13484			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.94500	103.69043		7.95500	103.65990			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.38827			100.36375			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	103.58058			103.55890			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	9.71000	105.67395		9.69000	105.71704			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	102.72485			102.70297			0.00	0	0.00
NED17		On 14/10/2024	Spot Bond	0.00000	100.68921			100.66667			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.66989			100.65080			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	11.72500	110.10713		11.71000	110.12321			0.00	0	1,630,000,000.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	107.59099			107.57321			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	102.21678			102.19087			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.18000	170.24545		2.19000	170.18120			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.60000	138.00844		2.60000	137.98215			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.37000	107.16773		8.32000	107.37342			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	101.18154			101.16201			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.00000	108.51768		8.95000	108.71576			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.66488			101.64453			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.72136			101.70264			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.57521			101.55597			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.63130			101.61136			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	101.59767			101.57815			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.20000	110.09923		9.15000	110.35510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.63136			101.61142			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.66493			101.64457			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.64252			101.62244			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40000	108.54250		9.35000	108.73708			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.70985			101.68894			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.68735			101.66672			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.69857			101.67779			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	102.11304			102.08710			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.97640			101.95218			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.73219			101.71100			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.19000	119.26727		8.17000	119.31471			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05000	118.28847		8.99000	118.63467			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.07500	175.69729		2.08500	175.54277			0.00	0	9,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.88000	123.30876		9.80000	123.95803			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.95549			102.93554			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	100.78751			100.76835			0.00	1,000,000,000	1,300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.12323			101.10093			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.35442			101.33352			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.61502			101.59374			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.84330			101.81861			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.30288			102.27236			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.78903		100.00000	18.74351			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	57.50133		100.00000	57.36204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond		7.24500	101.90648		7.25500	101.87735			0.00	0	8,260,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	21.59088		100.00000	21.53858			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	88.86373		100.00000	88.65415			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.01264			99.99450			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.37538			100.35808			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	101.36496			101.34641			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	101.26254			101.24238			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.55775			100.53710			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.08668			101.06570			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.08601			101.06426			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.44898			100.42863			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.30000	106.19235		9.24000	106.40781			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.31406			100.29420			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.32266			100.30226			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.32653			100.30589			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.33513			100.31394			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.37204			100.34854			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.38062			100.35657			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.26967			100.24716			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.86000	42.47485		7.78000	42.83067			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.25500	107.97909		6.26500	107.95222		651,145,500,000,000.00	04,100,000,000	26,670,000,000.00	
R158P	On 15/09/2015	Spot Bond		6.41500	94.83555		6.42500	94.81126			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.51500	114.06814		6.52500	114.02946			623,260,072,530,500.00	95,665,398,700	56,546,811,900.00
R159P	On 15/09/2016	Spot Bond	6.34500	89.14370		6.35500	89.11240			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.04000	122.92854		7.96000	123.59449			3,024,359,676,536,000.00	19,945,233,400	17,708,380,400.00
R187P	On 21/12/2026	Spot Bond	7.78000	39.69154		7.70000	40.05510			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.70000	37.14792		7.62000	37.51729			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.67000	290.07509		1.68000	289.81411			86,109,589,762,000.00	51,562,628,600	41,713,845,100.00
R201	On 21/12/2014	Spot Bond	5.68000	103.74536		5.69000	103.72819			0.00	0	81,001,000,000.00
R202	On 07/12/2033	Spot Bond	1.75000	235.52564		1.75000	235.48607			483,757,677,025,000.00	76,432,958,300	90,967,311,400.00
R2023	On 28/02/2023	Spot Bond	7.74000	101.60556		7.67500	101.97823			1,614,605,203,890,000.00	08,605,323,500	12,460,921,000.00
R203	On 15/09/2017	Spot Bond	6.77500	105.05994		6.76000	105.07974			2,932,081,567,102,500.00	32,779,567,100	80,058,816,900.00
R2030	On 31/01/2030	Spot Bond	8.45500	98.38526		8.39000	98.90104			1,370,815,930,910,000.00	62,130,802,000	39,276,372,600.00
R2032	On 31/03/2032	Spot Bond	8.60500	97.78732		8.54500	98.29040			533,197,999,049,500.00	61,963,741,900	91,907,404,300.00
R2037	On 31/01/2037	Spot Bond	8.72500	100.18778		8.67000	100.69349			1,480,879,046,687,500.00	69,728,257,500	67,339,887,600.00
R204	On 21/12/2018	Spot Bond	7.08000	106.36524		7.06000	106.41672			2,218,036,308,660,000.00	13,281,964,500	68,768,688,400.00
R2044	On 31/01/2044	Spot Bond	8.81000	101.82344		8.75500	102.37350			1,106,536,000,000,000.00	25,600,000,000	58,190,000,000.00
R2048	On 28/02/2048	Spot Bond	8.79500	101.25935		8.74000	101.82574			2,529,312,275,509,000.00	87,585,250,200	82,299,827,800.00
R207	On 15/01/2020	Spot Bond	7.32000	102.05228		7.27000	102.24460			3,087,920,137,356,000.00	21,847,013,300	01,702,939,800.00
R208	On 31/03/2021	Spot Bond	7.50000	97.03697		7.44000	97.31108			1,066,617,696,000,000.00	42,215,692,800	94,544,882,000.00
R209	On 31/03/2036	Spot Bond	8.64000	77.59774		8.58500	78.01783			3,143,149,781,760,000.00	63,790,484,000	78,646,037,000.00
R210	On 31/03/2028	Spot Bond	1.64000	175.71721		1.72000	174.09505			116,440,870,348,000.00	71,000,530,700	40,046,793,300.00
R211	On 31/01/2017	Spot Bond	0.83000	132.60086		0.83000	132.58191			86,953,820,785,000.00	04,763,639,500	88,853,422,900.00
R212	On 31/01/2022	Spot Bond	1.60000	137.66018		1.61000	137.54784			174,143,839,360,000.00	08,839,899,600	41,919,668,600.00
R213	On 28/02/2031	Spot Bond	8.49000	88.37030		8.42500	88.86679			2,786,171,500,491,000.00	28,170,965,900	36,551,142,200.00
R214	On 28/02/2041	Spot Bond	8.74000	78.36698		8.68500	78.80691			1,376,183,351,756,000.00	57,458,049,400	04,160,335,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.57500	97.83234	6.58500	97.81186			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.41500	94.83555	6.42500	94.81126			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.33500	91.98373	6.34500	91.95591			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.34500	89.14370	6.35500	89.11240			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.68500	99.39623	5.69500	99.37976			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.48500	96.20287	6.49500	96.18042			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.35500	93.31143	6.36500	93.28545			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.33500	90.46594	6.34500	90.43642			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.39500	87.58106	6.40500	87.54810			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.75000	84.11050	6.73500	84.12709			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.80000	81.24230	6.78500	81.26411			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.08500	77.79424	7.06500	77.83369			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.06500	75.19229	7.04500	75.23773			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.04500	72.69141	7.02500	72.74241			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.03500	70.25263	7.01500	70.30873			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.28000	66.97141	7.23000	67.13979			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.26000	64.69546	7.21000	64.87383			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.42000	61.79597	7.36000	62.02040			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.39000	59.70798	7.33000	59.94225			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.36000	57.70724	7.30000	57.95051			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.33000	55.78971	7.27000	56.04119			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.29000	53.99635	7.23000	54.25555			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.25000	52.28083	7.19000	52.54712			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.98000	47.15621		7.90000	47.49601			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.94000	45.52351		7.86000	45.86931			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.90000	43.96429		7.82000	44.31541			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.86000	42.47485		7.78000	42.83067			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.82000	41.05170		7.74000	41.41165			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.78000	39.69154		7.70000	40.05510			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.74000	38.39126		7.66000	38.75795			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.70000	37.14792		7.62000	37.51729			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.75141			100.72380			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.91557			101.89111			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.79758			100.77014			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.65452			100.62869			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.14676		100.00000	20.09795			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.99506		100.00000	8.97327			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.55983		100.00000	24.49969			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	49.65161		100.00000	49.43326			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.16068			101.14080			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.32356			101.30139			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.70015			101.67988			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.90587			100.88617			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	101.49499			101.47760			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	102.07270			102.05337			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.66013			100.64114			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.14794			100.12691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	101.34797			101.32613			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.45949			100.43811			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.58396			101.56275			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.41293			101.39042			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.75073			100.73363			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.48356			100.46199			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	102.49198			102.46244			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	83.76380			83.71418			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	81.11428			81.07244			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	84.59977			84.54259			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	88.83367			88.78366			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.35056			101.31897			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.09146			82.03121			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	91.96314			91.90914			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.45760		12.35000	105.42326			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.09205		100.00000	13.26210			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.50401			100.48059			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.38176			101.35704			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	102.01569			101.99312			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.10969			101.08847			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.20815		100.00000	4.19784			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.88502		100.00000	22.82958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.73575	100.00000	33.65402				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.38831	100.00000	12.37313				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.51030	100.00000	26.87687				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.77096		99.72541				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.28711		77.20468				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.80000		106.25085	8.74000	106.52700				0.00	0	780,000,000.00
RW23	On 10/12/2023	Spot Bond	8.99000		107.19427	8.92500	107.57561				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.72000		108.30421	9.65500	108.78525				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.42814		96.35586				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.71500		110.79057	7.72500	110.74858				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.80714		101.78416				0.00	0	200,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.82500		106.51093	8.81000	106.52579				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.44338		101.42226				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.61713		102.59530				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.29507		100.27228				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.43883		100.41539				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.43143		100.40839				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.90500		105.89735	6.91500	105.87257				0.00	0	3,000,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.58000		100.22601	8.56000	100.26084				0.00	0	2,370,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.71500		106.75364	7.72500	106.72298				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.55024	7.96000	106.52726				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.50500		106.92850	7.51500	106.89837				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.17500		101.49058	8.16000	101.50557				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.65000		106.80772	7.66000	106.77722				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		7.87500	106.62074		7.88500	106.58966			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.20026			101.17871			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.86767			100.84492			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.82500	103.94368		7.81000	103.96013			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.93984			100.92061			0.00	9,840,000,000	4,920,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.07867			101.05664			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.99540			104.97990			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.27000	108.35407		9.21000	108.62795			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.94000	100.66434		9.86000	101.18400			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	99.89341			99.87155			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.87001			101.85182			0.00	0	4,650,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.86191			101.84148			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	104.03757			104.01990			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.66000	104.91367		8.64000	104.96362			41,568,000,000,000.00	4,800,000,000	1,090,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	15.56959		100.00000	15.53531			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.28000	107.49320		9.21500	107.88016			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.55040			100.53105			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.79000	103.24925		8.72500	103.46588			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.95000	91.95366		9.87000	92.42833			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	101.21129			101.19062			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.69000	104.75681		9.61000	105.30963			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	101.08237			101.06145			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	101.11173			101.09026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.84000	103.09787		9.76000	103.57533			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.20000	96.85823		9.14000	97.13432			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.51500	109.91254		7.52500	109.87457			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.20000	279.05121		2.21000	278.79782			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500	130.77873		1.47500	130.75776			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	100.63963			100.62147			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.47308		100.00000	15.43518			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	129.04288		2.10000	129.02002			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.70540		6.50000	100.68770			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.58915			102.56693			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.95746			100.93489			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.48025			102.45812			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.80500	103.10672		8.79000	103.11702			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.20731			102.18458			0.00	0	112,100,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.96330			100.94181			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.07696			101.05680			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.98886			100.96861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.49477	100.00000	16.45481				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.30260		101.28041				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		64.58085	100.00000	64.37922				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.19762		101.17536				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		23.36079	100.00000	23.30358				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		35.04292	100.00000	34.93231				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		25.80645	100.00000	25.72589				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.11500		104.24402	9.10000	104.20449				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.51504		100.49401				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.90627		100.88278				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.76500		105.33542	7.77500	105.29709				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.68000		102.14399	8.66000	102.18353				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.17500		101.49058	8.16000	101.50557				0.00	0	7,097,600,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.70696		101.68647				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.89664		101.87737				0.00	6,580,000,000	3,290,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		102.21229		102.19236				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.17235		101.15230				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.20402		101.18341				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.99017		99.96803				0.00	0	900,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.87500		106.21690	7.86000	106.21743				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.57892		100.55828				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.85456		100.83432				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.56424		100.54264				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.05000	96.41473		8.99000	96.63811			0.00	0	130,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.60929			101.58638			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.07867			101.05486			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.35155			100.32934			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.10800	89.55888		9.04800	89.80299			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.60000	91.84189		8.54000	92.09510			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.92500	103.60836		6.93500	103.58773			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.58000	96.88239		8.53000	97.05920			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.22155			101.19845			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.95500	102.04122		7.94000	102.05695			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.46000	110.32105		2.47000	110.20006			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.03000	103.03108		8.01000	103.07779			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	102.13707			102.10953			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.64000	110.17782		9.56000	110.74044			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.41442			101.39392			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.84000	78.56094		9.77500	78.97465			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.47366			100.45162			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	101.13530			101.11353			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.54061			100.52189			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.08164			101.05823			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.60392			100.58284			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.51060			98.49244			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	99.89686			99.87967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1150	On 18/11/2014	Spot Bond	0.00000		102.27972			102.23502			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		99.79380			99.77661			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		102.37677			102.32620			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		99.67286			99.65564			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		99.53165			99.51430			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		99.52307			99.50604			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		99.50606			99.50471			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000		99.91383			99.89660			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000		99.89638			99.87912			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000		99.89644			99.87918			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000		99.79316			99.77593			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000		99.72460			99.70739			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000		99.67264			99.65541			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000		99.74942			99.70766			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.71500		106.33258		6.72500	106.30449			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.65000		103.48220		8.57000	104.02642			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		43.39738		100.00000	44.73645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.44060			100.42089			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.17129			100.15234			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.42210			101.40149			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		99.85810			99.84059			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.97506			100.95508			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.02361			101.00268			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		99.84227			99.82475			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		99.62392			99.60682			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.28638			100.26712			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.76500		103.97954		7.77500	103.94210			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.45996			100.44134			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.47221			100.45306			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.47199		7.83000	102.45061			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.45321			100.43489			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.46854			100.44954			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.49646			102.47564			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.45321			100.43489			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.46854			100.44954			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.26181		7.16000	102.24227			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.49854			100.47823			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.49608			100.47589			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.55471			100.53193			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.54679			100.52435			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.78476			100.75184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.75768			100.72597			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.45260			100.43430			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.47221			100.45306			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.70623		8.73000	102.63471			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.45075			100.43254			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.46854			100.44954			0.00	0	500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.55000		101.45502		8.53000	101.44770			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.45866			100.43816			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.48044			100.45899			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.49976			100.47939			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.49302			100.47296			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.50283			100.48040			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.55350			100.53076			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.55106			100.52843			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		94.45355			94.43771			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.74262			100.71157			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.74503			100.71387			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.75004			100.71682			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.95666			100.93651			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.98873			100.96789			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.92000		102.33983		8.87000	102.44455			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.07210			101.04945			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.17467			101.14979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.59096			101.55698			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.48106			100.45959			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.13397		101.06155	6.11897			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	100.60777			100.59074			0.00	4,383,941,600	4,391,970,800.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.24833			100.48524			0.00	0	1,000,000,000.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.53031			100.50861			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.78716			100.75414			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.79224			100.77214			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.47173			100.45067			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.47795			100.45662			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.47173			100.45067			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.47795			100.45662			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.48106			100.45959			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.46800			100.44709			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.47795			100.45662			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.51216			100.48933			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.51216			100.48933			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.51216			100.48933			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.56185			100.53685			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.57426			100.54873			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.55875			100.53389			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.80624			100.77057			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.82165			100.78531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.81549			100.77941			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.38500		102.46702		7.39500	102.44239			2,215,500,000,000.00	300,000,000	5,470,000,000.00
TL20	On 22/02/2020	Spot Bond	9.32000		90.87037		9.27000	91.03222			0.00	0	300,000,000.00
TN17	On 14/11/2017	Spot Bond	7.67500		104.10749		7.66000	104.12683			0.00	0	6,480,000,000.00
TN20	On 17/09/2020	Spot Bond	9.18000		107.46928		9.12000	107.72001			120,927,222,000.00	13,172,900	19,207,656,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.09740		100.00000	1.09397			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.47000		108.10271		9.40500	108.48399			0.00	0	6,700,000,000.00
TN25	On 19/08/2025	Spot Bond	9.77500		100.35947		9.69500	100.85469			0.00	0	16,770,000,000.00
TN27	On 14/11/2027	Spot Bond	9.81000		93.34614		9.74500	93.77306			49,050,000,000,000.00	5,000,000,000	11,230,000,000.00
TN30	On 09/10/2030	Spot Bond	10.20500		103.25825		10.14000	103.74712			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.69000		101.50645		10.63500	101.96158			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.70253			101.68260			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.80817			102.69511			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.90419			99.88449			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.90171			99.88150			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.90137			99.88111			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.88878			99.86600			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.86300			99.83501			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.90158			99.88134			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.85550			100.83601			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.74342			100.72232			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.75846			100.73695			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		95.67297			95.66075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	95.39990			95.38662			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.33251		10.00000	100.30475			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.32421		9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.32535		100.00000	10.29784			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.17000			101.15059			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.24054			101.21989			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.27970			101.25836			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.28753			101.26605			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.50649			101.48113			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.98938			101.95541			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.52347		100.00000	11.47280			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	99.98400			99.96801			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	99.76296			99.74716			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	98.82718			98.81066			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	98.37084			98.35167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	97.22046			97.20567			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	97.89336			97.87472			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	97.67262			97.65430			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.43020			97.41198			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	97.19060			97.17247			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.46845			96.45052			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	96.19880			96.18079			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	99.01563			98.99836			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.55006			95.53144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000		95.37384			95.35555			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		95.07199			95.05353			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		94.75134			94.73266			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		94.47229			94.45355			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		95.17454			95.13593			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		99.15272			99.13610			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		94.08673			94.04858			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		93.40878			93.39000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.97626		100.00000	14.93998			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		87.01751		100.00000	86.81702			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		101.57006			101.55242			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		101.49623			101.47863			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		101.45966			101.44208			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		64.59817		100.00000	64.11330			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.50651			100.48904			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		102.11599			102.09693			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		101.88597			101.86883			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		101.81158			101.79449			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		101.69945			101.68246			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	100.00000		85.33379		100.00000	100.00000			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		101.63021			101.61057			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		101.82574			101.80868			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		101.47103			101.45331			0.00	0	0.00



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	101.83161			101.81449			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.90000	110.61435		8.84000	110.88864			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	100.83212			100.81243			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.85652			100.83830			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.03751			100.01896			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.03869			100.01949			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.03881			100.01958			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.90969			100.88822			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.93363			100.91161			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.90500	113.71648		6.91500	113.68021			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000	243.02265		1.32000	242.98470			0.00	0	6,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.57500	105.37710		6.58500	105.35322			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27500	108.04292		7.26000	108.05711			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500	109.26056		7.61500	109.31637			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.94500	108.75897		7.89500	108.96344			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.04000	108.91326		7.98000	109.20040			0.00	0	2,900,000,000.00
Z014	On 30/06/2015	Spot Bond	6.20500	96.20489		6.21500	96.18299			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.13500	94.51198		6.14500	94.48770			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.69500	99.71994		5.70500	99.70391			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.20500	96.18892		6.21500	96.16699			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02500	71.38942		7.00500	71.44319			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	52.23228		100.00000	52.13319			0.00	0	0.00

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	27.64720	100.00000	27.59475			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>63,655,364,121,204,000.00</b>	<b>19,515,138,900</b>	<b>153 595 645 200.00</b>
<b>Grand Total:</b>										<b>63,655,366,749,018,900.00</b>	<b>19,515,391,449</b>	<b>153 599 502 808.00</b>