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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 20/10/2014	Any day expiry		11.03550	11.03550		11.06820	11.06820		9.53	0.00	0	1,280.00
\$ / R	On 21/10/2014	Any day expiry		11.03730	11.03730		11.07000	11.07000		9.72	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	11.28510	0.01129	16.36670	0.01637	11.285	12.46	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.03910	11.03910		11.07180	11.07180		9.85	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	16.87500	0.01688	25.06820	0.02507	16.875	11.78	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.04800	11.04800		11.08080	11.08080		9.86	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	235.77070	0.23577	209.86120	0.20986	235.771	11.67	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	12.12870	0.01213	14.76780	0.01477	12.129	12.70	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	344.12870	0.34413	313.96780	0.31397	344.129	12.70	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.05160	11.05160		11.08440	11.08440		10.04	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	21.00890	0.02101	17.95970	0.01796	21.009	11.77	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	75.28440	0.07528	0.00000	0.00000	75.284	10.27	529,500.00	5,000	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	151.00750	0.15101	132.40010	0.13240	151.008	10.80	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	3.58290	0.00358	3.28780	0.00329	3.583	15.00	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.02810	0.00003	0.01770	0.00002	0.028	26.81	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.05340	11.05340		11.08620	11.08620		10.09	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	326.02530	0.32603	298.01110	0.29801	326.025	12.33	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	9.68570	0.00969	11.43290	0.01143	9.686	13.34	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	456.28570	0.45629	425.23290	0.42523	456.286	13.34	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.06240	11.06240	11.09530	11.09530		10.02	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.93000	0.00093	0.76630	0.00077	0.930	14.97	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	2.46930	0.00247	3.16250	0.00316	2.469	14.90	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.06420	11.06420	11.09710	11.09710		10.06	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	336.35100	0.33635	364.73450	0.36473	336.351	11.36	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	59.74530	0.05975	75.40760	0.07541	59.745	10.81	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.07310	11.07310	11.10610	11.10610		9.99	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.07670	11.07670	11.10970	11.10970		10.23	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.10050	11.10050	11.13380	11.13380		10.27	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	41.45370	0.04145	38.62360	0.03862	41.454	9.88	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.45980	0.00046	0.41710	0.00042	0.460	20.94	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.10240	11.10240	11.13570	11.13570		10.30	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	183.97070	0.18397	169.21950	0.16922	183.971	10.56	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	22.70350	0.02270	26.49560	0.02650	22.703	14.24	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.10610	11.10610	11.13950	11.13950		10.30	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.12820	11.12820	11.16210	11.16210		10.48	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.13010	11.13010	11.16400	11.16400		10.48	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.13190	11.13190	11.16590	11.16590		10.49	410,021,272.70	36,833	972,027.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.27240	0.00027	0.32080	0.00032	0.272	17.02	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.71360	0.00071	0.79450	0.00079	0.714	15.43	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.89280	0.00189	1.99630	0.00200	1.893	13.89	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.54460	0.00254	2.64190	0.00264	2.545	13.44	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.65080	0.00365	3.72070	0.00372	3.651	12.90	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,036.74800	1.03675	1,070.79190	1.07079	1,036.748	12.40	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.84800	0.00485	4.89190	0.00489	4.848	12.40	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	840.28630	0.84029	874.26640	0.87427	840.286	11.32	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	9.39990	0.00940	9.35250	0.00935	9.400	11.10	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	9.67410	0.00967	9.61880	0.00962	9.674	11.05	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	9.95730	0.00996	9.89390	0.00989	9.957	11.00	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	10.55240	0.01055	10.46990	0.01047	10.552	10.89	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	11.18700	0.01119	11.08340	0.01108	11.187	10.78	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	12.58870	0.01259	12.43460	0.01243	12.589	10.56	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	12.96940	0.01297	12.80070	0.01280	12.969	10.51	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	14.62390	0.01462	14.38770	0.01439	14.624	10.29	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	15.07320	0.01507	14.81760	0.01482	15.073	10.24	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	16.01840	0.01602	15.72060	0.01572	16.018	10.13	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	17.56270	0.01756	17.19190	0.01719	17.563	9.97	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	20.51520	0.02052	19.99290	0.01999	20.515	9.70	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	24.25690	0.02426	23.46850	0.02347	24.257	9.74	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	35.05980	0.03506	33.44740	0.03345	35.060	9.84	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	442.55040	0.44255	474.49430	0.47449	442.550	9.88	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	434.55050	0.43455	466.33550	0.46634	434.551	9.90	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	403.27610	0.40328	434.35500	0.43435	403.276	9.95	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	388.08710	0.38809	418.77480	0.41877	388.087	9.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	58.70840	0.05871	55.19160	0.05519	58.708	10.00	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	61.30830	0.06131	57.58070	0.05758	61.308	10.01	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	344.40950	0.34441	373.77600	0.37378	344.409	10.07	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	316.93620	0.31694	345.30170	0.34530	316.936	10.13	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	95.32600	0.09533	88.88220	0.08888	95.326	10.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	98.92920	0.09893	92.20420	0.09220	98.929	10.18	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	102.61980	0.10262	95.61020	0.09561	102.620	10.20	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	254.29200	0.25429	279.78970	0.27979	254.292	10.27	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	122.39200	0.12239	113.88970	0.11389	122.392	10.27	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	220.94740	0.22095	244.52660	0.24453	220.947	10.36	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	205.47150	0.20547	228.05250	0.22805	205.472	10.40	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	168.58710	0.16859	156.83340	0.15683	168.587	10.41	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	186.06300	0.18606	207.28810	0.20729	186.063	10.46	1,116,378.00	6,000	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	176.87770	0.17688	197.41680	0.19742	176.878	10.49	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	158.45700	0.15846	177.42340	0.17742	158.457	10.73	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	226.55700	0.22656	211.52340	0.21152	226.557	10.73	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	141.98510	0.14199	159.42920	0.15943	141.985	10.98	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	116.68830	0.11669	131.56860	0.13157	116.688	11.42	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	102.53870	0.10254	115.85530	0.11586	102.539	11.72	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	90.25230	0.09025	102.13270	0.10213	90.252	12.01	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	451.07760	0.45108	428.06990	0.42807	451.078	12.21	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	66.18380	0.06618	75.02040	0.07502	66.184	12.75	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	63.57160	0.06357	72.05960	0.07206	63.572	12.85	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	62.31020	0.06231	70.62930	0.07063	62.310	12.90	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	50.28830	0.05029	57.03770	0.05704	50.288	13.45	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	47.52880	0.04753	53.93480	0.05393	47.529	13.60	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	41.03130	0.04103	46.61350	0.04661	41.031	14.00	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	38.19750	0.03820	43.41410	0.04341	38.198	14.20	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	35.60700	0.03561	40.48420	0.04048	35.607	14.41	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	34.99430	0.03499	39.79120	0.03979	34.994	14.46	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	32.12570	0.03213	36.54070	0.03654	32.126	14.71	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	900.22570	0.90023	870.64070	0.87064	900.226	14.71	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	31.58850	0.03159	35.93190	0.03593	31.588	14.76	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	27.24140	0.02724	30.99640	0.03100	27.241	15.21	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	19.47930	0.01948	22.21580	0.02222	19.479	16.01	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	18.97790	0.01898	21.65730	0.02166	18.978	16.02	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	2.78200	0.00278	3.32590	0.00333	2.782	16.78	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	2.34450	0.00234	2.81470	0.00281	2.344	16.84	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	1.39770	0.00140	1.69970	0.00170	1.398	17.04	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	1.31920	0.00132	1.60660	0.00161	1.319	17.06	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.46230	0.00046	0.52660	0.00053	0.462	24.01	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.13750	11.13750	11.17150	11.17150		10.44	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	57.65950	0.05766	54.31980	0.05432	57.659	9.94	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	196.08780	0.19609	182.73170	0.18273	196.088	10.44	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	35.74730	0.03575	40.46480	0.04046	35.747	14.58	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.08590	0.00109	1.30090	0.00130	1.086	19.50	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.15350	11.15350	11.18810	11.18810		10.42	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.22680	11.22680	11.26330	11.26330		10.89	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	81.68080	0.08168	78.33890	0.07834	81.681	10.03	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	4.62720	0.00463	5.14420	0.00514	4.627	19.34	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.28140	11.28140	11.31860	11.31860		11.27	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	95.87360	0.09587	92.22360	0.09222	95.874	10.21	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	19.59620	0.01960	24.65560	0.02466	19.596	22.07	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.28340	11.28340	11.32060	11.32060		11.27	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.28530	11.28530	11.32260	11.32260		11.29	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.31850	11.31850	11.35620	11.35620		11.32	55,324,828.00	4,888	121,308.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	16.04050	0.01604	18.02910	0.01803	16.040	10.81	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	28.69090	0.02869	29.02470	0.02902	28.691	10.46	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	48.90110	0.04890	48.50360	0.04850	48.901	10.34	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	89.70750	0.08971	87.38450	0.08738	89.708	10.19	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	100.90870	0.10091	95.78200	0.09578	100.909	10.27	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	136.19330	0.13619	129.09220	0.12909	136.193	10.50	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	302.63750	0.30264	323.38200	0.32338	302.638	11.69	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	243.03540	0.24304	260.15530	0.26016	243.035	12.43	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	187.71540	0.18772	201.02320	0.20102	187.715	13.36	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	162.11980	0.16212	173.62670	0.17363	162.120	13.91	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	95.30040	0.09530	102.00840	0.10201	95.300	16.08	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	67.99450	0.06799	72.55470	0.07255	67.994	17.51	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	41.95880	0.04196	43.91700	0.04392	41.959	22.00	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.33990	11.33990	11.37790	11.37790		11.34	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	108.55600	0.10856	103.62190	0.10362	108.556	10.36	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	43.04030	0.04304	45.58520	0.04559	43.040	24.39	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.34970	11.34970	11.38780	11.38780		11.50	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	270.91620	0.27092	259.31320	0.25931	270.916	11.16	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	151.87200	0.15187	161.84990	0.16185	151.872	14.69	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.40320	11.40320	11.44220	11.44220		11.73	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	117.85560	0.11786	115.07410	0.11507	117.856	10.42	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	54.02580	0.05403	59.69750	0.05970	54.026	24.29	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.46220	11.46220	11.50210	11.50210		11.98	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	129.32900	0.12933	125.34180	0.12534	129.329	10.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	62.54270	0.06254	66.06880	0.06607	62.543	24.36	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.49470	11.49470	11.53520	11.53520		12.15	23,713,566.10	2,063	19,368.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	119.64350	0.11964	114.24260	0.11424	119.644	10.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	124.06050	0.12406	118.46260	0.11846	124.060	10.79	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	187.02840	0.18703	178.65930	0.17866	187.028	10.78	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	195.10490	0.19510	186.39000	0.18639	195.105	10.84	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	229.27960	0.22928	219.15690	0.21916	229.280	11.05	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	238.28950	0.23829	227.80180	0.22780	238.290	11.10	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	338.15540	0.33816	323.98410	0.32398	338.155	11.63	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	164.95780	0.16496	172.19700	0.17220	164.958	16.76	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	146.56070	0.14656	152.78110	0.15278	146.561	17.38	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	130.07730	0.13008	135.37800	0.13538	130.077	18.05	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.52320	11.52320	11.56410	11.56410		12.17	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	139.03600	0.13904	132.63440	0.13263	139.036	10.81	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	65.20280	0.06520	68.58900	0.06859	65.203	24.22	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.59130	11.59130	11.63330	11.63330		12.50	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	147.17190	0.14717	142.14140	0.14214	147.172	10.93	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	79.38720	0.07939	81.50420	0.08150	79.387	24.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.65270	11.65270	11.69560	11.69560		12.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	154.08480	0.15408	149.94520	0.14995	154.085	11.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	80.86200	0.08086	85.23410	0.08523	80.862	24.11	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.69080	11.69080	11.73430	11.73430		12.81	5,845,400.00	500	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	104.41540	0.10442	103.59840	0.10360	104.415	11.03	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,202.94520	1.20295	1,243.47600	1.24348	1,202.945	11.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	207.35150	0.20735	202.56990	0.20257	207.352	11.14	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	904.33380	0.90433	942.93600	0.94294	904.334	11.15	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	475.17430	0.47517	496.38580	0.49639	475.174	13.67	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	364.36230	0.36436	380.33060	0.38033	364.362	15.08	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	280.26980	0.28027	292.81760	0.29282	280.270	16.58	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	189.85890	0.18986	193.37280	0.19337	189.859	21.38	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.72050	11.72050	11.76430	11.76430		12.81	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	159.24590	0.15925	156.01100	0.15601	159.246	11.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.02060	0.08802	96.33700	0.09634	88.021	23.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.78470	11.78470	11.82890	11.82890		13.09	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	165.18960	0.16519	161.88650	0.16189	165.190	11.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	102.80850	0.10281	108.00710	0.10801	102.809	24.06	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.84620	11.84620	11.88940	11.88940		13.23	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	169.87060	0.16987	165.98080	0.16598	169.871	11.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	94.31780	0.09432	96.87540	0.09688	94.318	23.75	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.88140	11.88140	11.92390	11.92390		13.36	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,111.39050	1.11139	1,148.63770	1.14864	1,111.391	11.52	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.90340	11.90340	11.94550	11.94550		13.35	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	172.93990	0.17294	168.72990	0.16873	172.940	11.38	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	86.27510	0.08628	93.50080	0.09350	86.275	23.38	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.13190	11.13190	11.16590	11.16590		10.49	111,319.00	10	1,505.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.31850	11.31850	11.35620	11.35620		11.32	0.00	0	193.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	34,766.29710	0.34766	37,283.49960	0.37283	34,766.297	11.28	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.49470	11.49470	11.53520	11.53520		12.15	57,473.50	5	90.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.69080	11.69080	11.73430	11.73430		12.81	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			17.59540	17.59540	17.61950	17.61950		10.15	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	87.22310	0.08722	81.48500	0.08149	87.223	10.71	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.74630	17.74630	17.77500	17.77500		9.89	21,863,441.60	1,232	37,137.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	120.36460	0.12036	111.80080	0.11180	120.365	9.82	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	152.24860	0.15225	143.11600	0.14312	152.249	9.84	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	835.84260	0.83584	813.13170	0.81313	835.843	11.49	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	29.60240	0.02960	32.00090	0.03200	29.602	13.23	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	24.26370	0.02426	26.33380	0.02633	24.264	13.62	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.87610	17.87610	17.90800	17.90800		10.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	612.40850	0.61241	595.19070	0.59519	612.408	11.10	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	824.24030	0.82424	804.13960	0.80414	824.240	11.70	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	929.18930	0.92919	907.92510	0.90793	929.189	11.98	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	16.97380	0.01697	18.44430	0.01844	16.974	16.17	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	11.73130	0.01173	12.63590	0.01264	11.731	17.63	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	11.67730	0.01168	12.57720	0.01258	11.677	17.69	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.02870	18.02870	18.06200	18.06200		11.09	7,211,480.00	400	2,572.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	250.76100		0.25076	260.31280	0.26031		250.761	12.99	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.29140		18.29140	18.32870	18.32870			11.97	7,316,560.00	400	1,775.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.58350		18.58350	18.62560	18.62560			12.65	3,716,700.00	200	295.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10492		0.10492	0.10435	0.10435			8.26	5,245.80	50	15,519.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10680		0.10680	0.10624	0.10624			10.43	5,339.75	50	75.00
€ / R	On 27/10/2014	Any day expiry			14.10400		14.10400	14.03820	14.03820			9.22	0.00	0	0.00
€ / R	On 27/10/2014	Any day expiry	14.00	Call	158.82570		0.15883	121.43810	0.12144		158.826	9.66	0.00	0	5,000.00
€ / R	On 29/10/2014	Any day expiry			14.10880		14.10880	14.04290	14.04290			9.40	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.17650		14.17650	14.11070	14.11070			9.76	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.21570		14.21570	14.15050	14.15050			9.75	10,675,990.70	751	74,130.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	18.77020		0.01877	25.69110	0.02569		18.770	9.26	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	52.21430		0.05221	67.65650	0.06766		52.214	9.43	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	121.09240		0.12109	148.81910	0.14882		121.092	9.60	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	187.87160		0.18787	224.06380	0.22406		187.872	9.72	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	38.62400		0.03862	36.52020	0.03652		38.624	12.85	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	30.73740		0.03074	29.34330	0.02934		30.737	13.34	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	27.10150		0.02710	26.01270	0.02601		27.102	13.63	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	5.59550		0.00560	5.67840	0.00568		5.595	16.02	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.46350		14.46350	14.40070	14.40070			10.78	90,353,484.50	6,247	28,343.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	119.81110		0.11981	135.39080	0.13539		119.811	9.84	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	184.42870		0.18443	206.40260	0.20640		184.429	10.13	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	191.86450		0.19186	214.50830	0.21451		191.865	10.16	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	241.29920		0.24130	228.85620	0.22886		241.299	12.15	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	230.48150		0.23048	218.81340	0.21881		230.482	12.28	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	187.74120		0.18774	178.97230	0.17897		187.741	12.86	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	182.92440		0.18292	174.46190	0.17446		182.924	12.93	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	155.76110		0.15576	149.03560	0.14904		155.761	13.41	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.69930		14.69930	14.63780	14.63780			11.56	7,349,650.00	500	1,200.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.96580		14.96580	14.90750	14.90750			12.21	7,482,900.00	500	120.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 06/11/2014	Index Future			523.64400		523.64400	520.28200	520.28200				0.00	0	0.00
AL12	On 05/02/2015	Index Future			531.78000		531.78000	528.37100	528.37100				0.00	0	0.00
AL12	On 07/05/2015	Index Future			540.94800		540.94800	537.48800	537.48800				0.00	0	0.00
AL37	On 06/11/2014	Index Future			439.38100		439.38100	438.07600	438.07600				0.00	0	3.00
AL37	On 05/02/2015	Index Future			446.20700		446.20700	444.88800	444.88800				0.00	0	0.00
AL7T	On 06/11/2014	Index Future			520.24500		520.24500	518.02300	518.02300				0.00	0	4.00
AL7T	On 05/02/2015	Index Future			528.32800		528.32800	526.07700	526.07700				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			473.96000		473.96000	471.75200	471.75200				0.00	0	582.00
ALBI	On 05/02/2015	Index Future			481.32500		481.32500	479.08600	479.08600				0.00	0	65.00
ALBI	On 07/05/2015	Index Future			489.62300		489.62300	487.35300	487.35300				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.74490		9.74490		9.70670	9.70670		7.13	2,436,225.00	250	11,719.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	25.99880		0.02600		32.27150	0.03227	25.999	7.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	143.17480		0.14317		170.31230	0.17031	143.175	7.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	29.93480		0.02993		26.21030	0.02621	29.935	8.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.17150		0.00217		2.10680	0.00211	2.172	11.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.85630		0.00186		1.80870	0.00181	1.856	11.36	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.84190		9.84190		9.80630	9.80630		9.61	2,460,475.00	250	7,016.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.93280		9.93280		9.89970	9.89970		10.76	4,966,400.00	500	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.03830		10.03830		10.00630	10.00630		11.26	2,509,575.00	250	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.81490		9.81490		9.92790	9.92790		8.18	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.95590		9.95590		10.07330	10.07330		9.76	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			16.86040		16.86040		-19.72470	-19.72470			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			921.07860		921.07860		950.98010	950.98010			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,020.03140		1,020.03140		1,049.99020	1,049.99020			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			162.68150		162.68150		-197.14200	-197.14200			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			829.45830		829.45830		860.19750	860.19750			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.77320		11.77320		11.72000	11.72000		10.30	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.98480		11.98480		11.93260	11.93260		11.43	1,198,480.00	100	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80690		1.80690		1.81110	1.81110		9.76	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82460		1.82460		1.82990	1.82990		11.07	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.67916		122.67916		122.55141	122.55141			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.60057		124.60057		124.47280	124.47280			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			9.43185		84.28756		9.48528	83.88316			0.00	0	6,220.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 05/02/2015	Bond Future		9.52039	85.59713		9.57534	85.18788			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.58941	83.28364		9.64572	82.86973			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		472.22100	472.22100		470.18500	470.18500			75,555,360.00	16	418.00
GOVI	On 05/02/2015	GOVI		479.55800	479.55800		477.49500	477.49500			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		487.82600	487.82600		485.73400	485.73400			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.59839	117.59839		117.54726	117.54726			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.28327	118.28327		118.23314	118.23314			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		123.49153	123.49153		123.43665	123.43665			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future		124.12407	124.12407		124.07042	124.07042			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.41256	123.41256		123.35712	123.35712			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.34523	125.34523		125.29092	125.29092			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		131.64817	131.64817		131.58899	131.58899			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.26183	132.26183		132.20361	132.20361			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		220.04300	220.04300		219.92200	219.92200			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future		223.48900	223.48900		223.36800	223.36800			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		227.36900	227.36900		227.24900	227.24900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		591.27900	591.27900		591.57400	591.57400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		600.61200	600.61200		600.91300	600.91300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.24326	145.24326		145.19014	145.19014			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.07000	93.93000		6.07000	93.93000			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		6.26000	93.74000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.48000	93.52000		6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.92000	93.08000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.08000	92.92000		7.08000	92.92000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.21000	92.79000		7.21000	92.79000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.33000	92.67000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.46000	92.54000		7.46000	92.54000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12310	0.12310		0.12340	0.12340			0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06650	0.06650		0.06670	0.06670			0.00	0	17.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.27700	1.27700		1.26730	1.26730			0.00	0	65.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.27790	1.27790		1.26810	1.26810			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014		Bond Future	7.98033	123.41800		8.04808	122.83244		7.06	0.00	0	47,407.00
R186	On 06/11/2014	7.70	Call	129.75000	0.12975		111.34000	0.11134	129.750	6.95	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	284.07000	0.28407		233.94000	0.23394	284.070	6.99	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	940.73000	0.94073		756.82000	0.75682	940.730	7.06	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	2,837.07000	2.83707		2,385.40000	2.38540	2,837.070	7.25	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	108.64000	0.10864		242.53000	0.24253	108.640	7.25	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	29.98000	0.02998		86.90000	0.08690	29.980	7.35	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	18.66000	0.01866		59.51000	0.05951	18.660	7.38	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	13.88000	0.01388		47.00000	0.04700	13.880	7.40	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	0.00000	0.00000		0.07000	0.00007	0.000	7.70	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.03926	120.04010		8.10924	119.44738		7.49	36,012,030.00	300	986.00
R186	On 05/02/2015	9.00	Put	147.88000	0.14788		227.46000	0.22746	147.880	7.99	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.07717	122.11205		8.14927	121.51259		7.75	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014		Bond Future	289.31677	289.31677		289.19196	289.19196			0.00	0	939.00
R197	On 05/02/2015		Bond Future	287.83095	287.83095		287.70899	287.70899			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014		Bond Future	233.37000	233.37000		233.26713	233.26713			0.00	0	49,223.00
R202	On 05/02/2015		Bond Future	233.82933	233.82933		233.72862	233.72862			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			7.77192		101.39150		7.85010	100.92138		5.82	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			7.83765		102.96690		7.91897	102.49106		5.83	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.87237		100.81611		7.95669	100.33487		6.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.88858		102.69056		7.97661	102.20064		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	468.57000		0.46857		574.17000	0.57417	468.570	6.80	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			6.89989		104.71553		6.96940	104.53516		2.01	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	135.17000		0.13517		99.74000	0.09974	135.170	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	326.06000		0.32606		245.12000	0.24512	326.060	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.97295		106.34255		7.04933	106.16107		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,734.31000		1.73431		1,582.60000	1.58260	1,734.310	2.08	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.97004		104.00784		7.05403	103.82612		2.00	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			8.43566		98.52273		8.51344	97.88311			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.49742		96.04679		8.57746	95.39882			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.54358		97.70572		8.62577	97.04926			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.67512		100.64406		8.75279	99.89897			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.73503		97.95060		8.81478	97.19562			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.78114		99.64247		8.86284	98.87726			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			7.19850		105.92153		7.26734	105.67649		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.06000		0.00006		0.61000	0.00061	0.060	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.26791		103.53258		7.34147	103.28543		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.29238		105.31940		7.37093	105.07091		3.05	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.27888		103.23659		7.36406	102.98380		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	223.72000		0.22372		271.86000	0.27186	223.720	3.37	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			8.77474		102.16687		8.84730	101.41357			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.83320		99.37190		8.90766	98.60854			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.87865		101.08839		8.95486	100.31475			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.75493		101.66485		8.84263	100.72888			0.00	0	32,476.00
R2048	On 05/02/2015	Bond Future			8.81427		103.24440		8.90433	102.29550			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.85543		100.59192		8.94761	99.62940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 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	7.41750	101.62003		7.49612	101.28906		3.90	188,098,675.53	1,851	35,869.00
R207	On 05/02/2015		Bond Future	7.48520	99.55790		7.56823	99.22344		3.90	0.00	0	3,106.00
R207	On 07/05/2015		Bond Future	7.52078	101.27667		7.60838	100.93928		4.00	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	1,666.15000	1.66615		1,494.84000	1.49484	1,666.150	4.06	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.52769	99.51438		7.62115	99.17097		4.19	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,354.35000	1.35435		1,227.09000	1.22709	1,354.350	4.13	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	7.56712	96.69003		7.64041	96.33418		4.82	0.00	0	53,508.00
R208	On 06/11/2014	8.50	Put	0.03000	0.00003		0.38000	0.00038	0.030	5.15	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	7.63289	98.19237		7.70960	97.83252		4.73	0.00	0	0.00
R208	On 07/05/2015		Bond Future	7.66696	96.48469		7.74709	96.12135		5.06	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.67784	98.27897		7.76227	97.90911		5.15	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	350.71000	0.35071		431.50000	0.43150	350.710	5.47	0.00	0	198.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014		Bond Future	8.59424	77.94396		8.66671	77.36832		11.07	0.00	0	28,853.00
R209	On 06/11/2014	8.50	Call	513.93000	0.51393		413.79000	0.41379	513.930	10.94	0.00	0	5,500.00
R209	On 06/11/2014	8.75	Call	1,592.40000	1.59240		1,294.20000	1.29420	1,592.400	11.07	0.00	0	2,200.00
R209	On 06/11/2014	8.95	Call	2,858.73000	2.85873		2,409.97000	2.40997	2,858.730	11.25	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	3,204.64000	3.20464		2,728.20000	2.72820	3,204.640	11.30	0.00	0	1,640.00
R209	On 06/11/2014	9.05	Call	3,556.46000	3.55646		3,056.84000	3.05684	3,556.460	11.35	0.00	0	2,050.00
R209	On 06/11/2014	9.25	Put	7.13000	0.00713		28.79000	0.02879	7.130	11.53	0.00	0	2,200.00
R209	On 06/11/2014	9.50	Put	0.51000	0.00051		3.57000	0.00357	0.510	11.76	0.00	0	5,500.00
R209	On 06/11/2014	9.58	Put	0.20000	0.00020		1.70000	0.00170	0.200	11.83	0.00	0	907.00
R209	On 06/11/2014	9.95	Put	0.00000	0.00000		0.03000	0.00003	0.000	11.99	0.00	0	2,050.00
R209	On 06/11/2014	10.00	Put	0.00000	0.00000		0.02000	0.00002	0.000	11.99	0.00	0	1,640.00
R209	On 06/11/2014	10.05	Put	0.00000	0.00000		0.01000	0.00001	0.000	11.99	0.00	0	2,050.00
R209	On 05/02/2015		Bond Future	8.65046	79.15504		8.72475	78.57172		11.33	0.00	0	0.00
R209	On 07/05/2015		Bond Future	8.69094	77.37107		8.76693	76.77979		12.32	0.00	0	0.00
R209	On 06/08/2015		Bond Future	8.72089	78.81020		8.79883	78.20823		12.72	0.00	0	0.00
R209	On 06/08/2015	9.90	Put	845.95000	0.84595		958.90000	0.95890	845.950	13.40	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/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	172.80044		172.80044		172.62573	172.62573			0.00	0	642.00
R210	On 05/02/2015	Bond Future	175.50653		175.50653		175.33195	175.33195			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	132.71513		132.71513		132.66824	132.66824			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.18764		133.18764		133.14214	133.14214			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	137.86201		137.86201		137.35039	137.35039			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	138.25841		138.25841		137.74099	137.74099			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	8.45063		88.66250		8.52839	88.04683		9.55	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future	8.51241		90.04007		8.59234	89.41630		9.75	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.55317		88.04633		8.63509	87.41427		10.58	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	8.69958		78.68494		8.77714	78.04139		11.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,037.24000		4.03724	3,461.91000	3.46191	4,037.240	12.03	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.07000		0.00007	0.78000	0.00078	0.070	12.56	0	2,500.00
R214	On 05/02/2015	Bond Future	8.75742		79.90747		8.83697	79.25518		11.87	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.79718		77.99235		8.87850	77.33105		12.93	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	21,162.64000		21,162.64000		21,137.83000	21,137.83000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.85030		4.85030		4.84390	4.84390		5.20	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.82840		4.82840		4.81870	4.81870		7.01	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.71310		1.71310		1.73140	1.73140			0.00	0	13.00
<b>Total for Derivatives :</b>											<b>965,937,750.18</b>	<b>69,146</b>	<b>3 701 232.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.39304			100.33911			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.99000		105.79263		7.05500	105.69721			0.00	0	5,512,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000		100.54244			100.48120			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.37000		103.97522		8.43500	103.66351			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.02000			100.03817			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.02000		102.39810		9.09000	101.98105			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.23790			101.17183			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.33480			101.26799			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.23500		100.27198		9.30000	99.98511			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.11000		100.94322		7.17500	100.85799			71,278,222,104,000.00	10,025,066,400	2,626,266,600.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.27216			102.20620			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.68000		108.31700		8.74500	108.09307			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000		274.78915		2.33000	274.51993			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		101.63898			101.58463			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.27465			101.21762			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.69442			100.63266			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.72125			100.65704			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.73899			100.67314			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.26578			101.95530			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.98516			99.92779			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.65610			99.59792			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.03000		129.80678		3.03000	129.67232			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000		118.90013		4.08000	118.76665			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000		105.73412		4.83000	105.60949			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		88.64862		100.00000	88.01542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.07000	171.19653		2.07000	171.03232			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.76176		2.76000	163.59564			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.61239		2.17000	174.44359			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.12558		1.82000	183.95267			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.87625	78.00303		7.94125	77.80034			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.87625	78.00303		7.94125	77.80034			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.61786			100.55329			0.00	54,000,000	18,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.27482			100.21581			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.13965			100.07974			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.19000	103.11563		7.24500	103.04550			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	100.42715			100.36795			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.28000	106.63081		7.34500	106.50879			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.08011			100.01997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		107.47442		2.68000	107.36621			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		158.29110		2.51500	158.04426			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		213.29499		2.40000	213.08481			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	9.36500		91.82995		9.44000	91.35859			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.74107			101.71787			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		99.29000			99.23500			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		108.47017		9.63000	108.41401			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	9.37000		111.54700		9.43500	110.97211			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.72500		90.78230		8.79500	90.39962			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.46500		110.83045		9.53000	110.25985			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		100.86051			100.79545			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.75830			101.69097			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.03000		106.30908		8.09500	106.04252			91,542,000,000.00	11,400,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.73000		103.68453		8.80000	103.26409			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.94000		104.57429		7.00500	104.48195			0.00	0	379,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.73000		100.82995		8.80500	100.43685			796,176,000,000.00	91,200,000	1,183,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.56500		95.56566		9.63000	95.05401			0.00	0	1,960,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.94500		102.70517		8.01000	102.55219			0.00	0	900,730,000.00
ABSI2	On 07/12/2023	Spot Bond	2.14000		278.64761		2.14000	278.37888			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		130.66384		1.27000	130.54715			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000		132.91780		2.10000	132.35543			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00470		100.00000	0.00464			264,081,686,700,000.00	2,640,816,867	2,640,816,867.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.17483		100.00000	58.74581			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.44000		102.99774		11.50500	102.84715			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.68073			101.59778			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.91723		100.00000	5.87386			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.72216			101.63714			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.30957			102.19511			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.26942		100.00000	35.01091			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	101.63929			101.55841			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	65.83544		11.00000	65.77899			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.57243		100.00000	22.40699			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	100.67617			100.60533			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.73888			100.66127			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.64819			100.58036			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.66710			100.59723			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.67542			100.60465			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.85607			101.78481			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.85607			101.78481			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.86678			101.79511			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.86678			101.79511			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.84535			101.77450			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.05101			91.99503			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.76915			100.71098			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.53754			100.47217			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.65578			100.58713			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.67445			100.60376			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.68196			100.61046			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.66686			100.59698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.63308		100.56688			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.19000	104.12051	9.26500	103.73083			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.84879		99.78344			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.51009		100.44366			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	85.93860		85.87842			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	170.14933		170.71475			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	170.16230		170.72725			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.64811		100.58027			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.65896		101.59030			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.06611		100.99998			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.65853		101.58994			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.42651		102.35606			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.35637		102.28761			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.04033		100.01439			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.31331		100.28713			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.01196		101.95026			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.65039		100.58231			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.81306		101.74883			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.57794		100.51769			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.56504		100.50618			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.59008		100.52853			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.63698		100.57037			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.61047		100.54671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.58021			100.51972			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.58856			100.52717			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.83025		10.23000	100.74691			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.59672			100.53444			0.00	600,000,000	300,000,000.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.58401			100.52311			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.11843			116.95699			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31000	105.06292		9.37500	104.74012			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.63464			100.56827			0.00	60,000,000	50,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.33619		1.75000	116.30000			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.79016			100.73279			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.58913			100.52766			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.62155			100.55613			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.64019			100.57276			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.60289			100.53949			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	99.98700			99.96492			0.00	18,400,000,000	18,400,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.17924			100.15479			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.37208			102.30929			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.59617			100.53350			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.73390			101.67019			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.63646			100.56943			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.62133			100.55639			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.65332			100.58491			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.66314			100.59368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	101.07025			101.01345			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.31883			101.26137			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.66550			100.59578			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.66550			100.59578			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.69975			100.62585			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.62528			100.55946			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.70273			100.62902			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.76431			102.69709			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.69975			100.62585			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.95139			94.89505			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.67836			100.60726			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.66999			100.59932			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	123.57348			123.97753			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	124.45750			124.86429			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.58795			100.52617			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.58272			100.52151			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.18283			101.12469			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.59692			100.53416			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	97.43613			97.41807			0.00	8,159,000,000	8,159,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.62155			100.55613			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.58870			100.52684			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.58795			100.52617			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.64132			100.57422			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.54732			101.47743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.82423			101.75656			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.76919			101.70360			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	102.61822			102.56130			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	15.63767		100.00000	15.52430			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	15.23827		100.00000	15.09444			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	101.21266			101.15132			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.33428			101.26671			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.41527			101.34355			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00007			99.94183			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00011			99.93583			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00017			99.92784			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.93909			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.81500	98.31087		7.88000	98.15951			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.92177			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.90905			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.63000	100.63549		8.69500	100.33120			8,477,249,000,000.00	982,300,000	2,809,300,000.00
AIR02	On 30/04/2023	Spot Bond		9.46500	112.45478		9.53000	117.78505			0.00	0	4,798,854,700.00
AIR03	On 09/03/2016	Spot Bond		7.39500	105.70135		7.46000	105.55034			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	98.38275		100.00000	97.59358			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.10500	104.51760		9.18000	103.96638			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.43740		100.00000	11.36163			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.83500	105.19534		9.91000	104.51743			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.76000	162.55078		2.76500	164.98819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.97124			100.90744			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.78133			100.72614			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.81529			100.75817			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.52466			100.46092			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.71831			100.66169			0.00	7,000,000,000	3,500,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.49830			101.41277			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.58900			100.53123			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.60289			100.53949			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.63969			100.55668			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.99536			100.92186			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	94.87500			96.00500			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	100.90106			100.83458			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	92.97095			93.05139			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000	294.66540		2.65000	294.36908			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	90.43636			90.51582			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	103.03636			103.05422			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.23847			98.23847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	0.00000	103.16563			103.04606			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	88.06846			88.10290			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.22812			100.17548			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.11043	100.00000	9.94583				0.00	200,000,000	50,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	20.63395	100.00000	20.24547				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.76472			100.70557			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.55055			100.49282			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.54307			100.48615			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.45317			100.39084			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78000	103.84379	8.84500	103.55274				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.35257			100.30149			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.83375			100.77714			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	102.00853			101.95097			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.50174			101.43971			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.20789			101.14369			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.30000	104.75166	9.37000	104.35001				0.00	0	1,140,700,000.00
BAW2	On 02/10/2015	Spot Bond	7.52000	104.30723	7.58500	104.18296				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	30.28980	100.00000	29.89195				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.43433			100.36335			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.63000	103.83158	8.69500	103.58932				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04342	101.86395	11.10195	101.72591				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.06196	100.84643	11.09625	100.73751				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09368	100.81623	11.13199	100.70426				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.60347			100.51504			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12490	100.76662		11.16695	100.64872			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72726	100.77596		11.81546	100.44699			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.61692			100.52647			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.61692			100.52647			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.61699			100.52654			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.29342	100.37086		11.35195	100.23290			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.23511	100.82599		11.28833	100.69330			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.06196	100.84643		11.09625	100.73751			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.12801	100.98634		11.19329	100.83594			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28234	100.66236		10.37053	100.48803			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.58740			100.50140			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.57939			100.49422			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.57939			100.49422			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.01435			100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97717	99.93954		10.97955	99.84741			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.40500	99.87385		11.47000	99.63365			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.56361			100.48083			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.33000	97.81464		11.39500	97.56709			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.01436			100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.53647			100.45817			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.49983		9.28000	100.42470			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.57150			100.48753			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.18000	100.10795		11.24500	99.91009			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.55571			100.47413			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.56887			100.48530			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.56887			100.48530			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89584			99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.54940			100.46877			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.57635			100.49199			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01434			100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.57635			100.49199			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.55045			100.46967			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.55791			100.47638			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.57644			100.49208			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.42622			100.36456			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.45585			100.38972			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.04342	102.00931		14.10195	101.84737			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.20765	101.10785		15.27983	100.85002			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05617	100.98039		14.12913	100.77635			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.73875			100.62941			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.73875			100.62941			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.73875			100.62941			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.76470			100.65141			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.64754			100.55204			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.80513		100.00000	21.68126			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.61899		100.00000	19.47675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.85548		100.00000	17.72604			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.02190		100.00000	10.94200			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.02190		100.00000	10.94200			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.32601		100.00000	13.22939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.54676		100.00000	11.46305			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.05051			100.00001			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		99.98191			99.92755			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.23751			100.18281			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.25150			100.19356			0.00	60,000,000	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.50906		100.00000	7.45402			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.50906		100.00000	7.45402			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		98.91599		100.00000	98.11828			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		92.40506		100.00000	91.70854			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		88.80779		100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000		180.17191		2.04000	179.99978			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98500		155.75720		8.05000	154.41353			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98500		156.07186		8.05000	154.73793			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.37000		98.04466		8.43500	97.46768			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.94278			100.87647			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.78000		98.48206		7.84500	98.22899			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.96051			100.90663			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		99.98071			99.92272			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		99.98031			99.92110			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		99.97895			99.91572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	99.97760			99.91035			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	99.97355			99.89507			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	26.15089		100.00000	25.96130			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.60028			101.54199			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.67871			101.61751			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.71233			101.64987			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.72353			101.66065			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.85796			101.79008			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	102.03717			101.96260			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.37518		100.00000	16.25646			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.37518		100.00000	16.25646			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.70739			100.64808			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.75952			100.69572			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.77374			100.70870			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.18000	102.16545		8.24500	101.95674			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.81635			100.74764			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.89193			100.81668			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.62457		100.00000	14.51738			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.62457		100.00000	14.51738			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.84983			101.79005			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.41541			100.35538			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.49000	104.07708		8.54500	103.79487		48,393,000,000,000.00	5,700,000,000	6,200,000,000.00	
BIDC40	On 16/10/2014	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
BIDC41	On 06/02/2015	Spot Bond	0.00000		98.06315			98.00985			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	100.00000		80.93126		100.00000	80.39648			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00
BIDC43	On 15/04/2015	Spot Bond	100.00000		67.34317		100.00000	66.97248			5,500,000,000,000,000.00	55,000,000,000	55,000,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.08990			101.03548			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.26118			101.19809			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.08600			101.03114			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.13961			101.08201			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.23700			101.17442			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.64166			101.55831			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.30209			102.18601			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		59.09647		100.00000	58.66333			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		99.84124			99.77253			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		99.83664			99.76593			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94831			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		97.25693			97.20133			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		25.95435		100.00000	25.76618			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.69550			100.63319			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.33718			101.27243			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45000		106.21816		7.50500	106.15078			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.33000		115.20161		9.39500	114.99087			373,200,000,000.00	40,000,000	40,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.35808			108.06247			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.23000		106.58403		9.29500	106.41233			11,445,200,000,000.00	1,240,000,000	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.38000		98.15610		12.44500	97.86666			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		102.29252			102.20536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.34000	103.16898		11.40500	102.85926				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.44009			101.37594				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.22000	104.45680		9.28500	104.23301				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.12977			100.04370				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.78000	99.10840		11.84500	98.78498				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	102.32356			102.26416				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.02278			100.93616				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.53815			101.47533				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.05000	97.37887		10.12000	97.02100				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83500	119.77001		9.90000	119.26385				0.00	0	1,642,538,800.00
CCT02	On 12/06/2024	Spot Bond	9.66500	116.15469		9.73000	115.63111				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99500	115.49220		9.06000	114.93375				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.31738			101.22401				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53000	101.38638		11.59500	101.20736				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.69178			101.61481				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.38463			101.30120				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.38783			103.29729				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	99.97377			99.89529				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.70377			100.62666				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	99.91636			99.79002				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.19144			101.11893				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.49617			100.42395				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.51468			100.43963				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	100.53628			100.45799			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.25008			102.13861			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.22694			102.11663			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.34923			102.23277			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.58995			101.51602			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.64822			100.58039			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.47678			101.41785			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.01961		10.11000	102.93680			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.29359			100.23077			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.50044		2.76000	120.37833			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.39314		3.14000	120.26731			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.12289		8.25000	101.05516			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.75000	122.58719		2.80000	122.08512			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.88855		2.40000	119.77016			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.90024			100.80523			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.64500	99.84447		8.71000	99.65803			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93490			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	99.99991			99.93885			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.69500	99.90999		8.76000	99.72304			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.69500	99.90999		8.76000	99.72304			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.74500	103.01148		8.81000	102.81464			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.66335			100.59388			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.72835			100.65188			0.00	0	0.00

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	100.17229			100.12010			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.17229			100.12010			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	101.39302			101.32805			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.67219			100.60179			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	101.16733			101.10524			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	101.23879			101.17283			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.42547		9.35000	101.34994			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.42547		9.35000	101.34994			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	101.16726			101.10516			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	101.17030			101.10804			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.87950			100.82253			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.70212			100.64525			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.78222			100.72684			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.78643			100.73114			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.70212			100.64525			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.70212			100.64525			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.74738			100.68967			0.00	400,000,000	400,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	101.51924			101.45679			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.10067			101.03733			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	101.62972			101.56752			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	101.62972			101.56752			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	101.62972			101.56752			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.99380			100.92982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.11000	102.56169		9.17500	102.25029			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	102.67315			102.60983			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.75033			100.67150			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.00759			100.94418			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.00410			100.94110			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.04882			100.98457			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.24299			101.18029			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.39556			101.32109			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.23796			101.17420			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.77184			102.70778			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.98472			101.92155			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.84770			100.78947			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.63891			100.58076			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.59542			100.53283			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.90951			101.84337			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.58312			101.51832			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.84026			100.76674			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.60556			100.53166			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.09941			103.03051			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.50155			100.42852			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.59910			100.52601			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.37504			100.30139			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.70644			100.63233			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.50170			100.42867			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298		On 30/06/2017	Spot Bond	0.00000	100.50170			100.42867			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.49764			100.42483			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	127.30703			127.30703			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.06209			101.99034			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	127.16368			127.16368			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	126.84069			126.84069			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	127.15897			127.15897			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	124.89285			124.89285			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	125.65966			125.65966			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.60475			101.53181			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.64500	98.22274		10.72000	97.75664			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.16500	94.91115		11.24000	94.43996			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.47646			100.40685			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.70866			100.63380			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.56848			101.49720			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	99.91159			99.84537			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.93494			101.86083			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	104.13394		8.80500	104.06082			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.62528			100.55946			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.93500			101.86678			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	122.49570			122.49570			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.65286			100.58405			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.66404			100.59401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.70718			100.63247			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.67853			100.60743			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.93499			100.83624			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.93499			100.83624			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	77.78877			77.62665			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.73899			100.66138			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.47646			100.40685			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	110.51959			110.51959			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	110.68659			110.68659			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	99.81918			101.80026			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.81615			100.72960			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.47911			100.40910			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.92935			100.83121			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.76896			100.68809			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.59523			100.53310			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.68636			100.61391			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	99.82092			101.78260			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.50293			101.43659			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.46586			100.39786			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	99.84045			101.68083			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.11301			101.05029			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.90948			100.81418			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	99.77652			101.73492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	99.91213			99.84633			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.57150			100.51150			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.74116		10.55000	100.71255			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.82500	105.13410		9.90000	104.63974			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.62388			100.55965			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.95401			101.87336			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.96500	106.55616		12.04000	106.08927			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	102.03545			101.95142			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.99500	106.28793		12.07000	105.84321			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.42500	105.92124		10.50000	105.49064			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	102.03545			101.95142			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	99.83677			99.76698			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.75172			100.67219			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.69454			100.62121			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.70718			100.63247			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.62528			100.55946			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.49605			100.42348			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.35000	103.21392		9.42000	102.85048			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.57451			100.48792			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.68859			100.61591			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	100.85567		10.55000	100.76977			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.17223		11.00000	98.14196			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	99.98131			99.92493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.69975			100.62585			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	99.96096			99.90239			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.75500	102.45902		11.83000	101.99016			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.76507			100.68407			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.62528			100.55946			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	99.82626			99.75199			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.66627			100.59600			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000	27.28274		100.00000	26.89051			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.08414		7.01000	40.06183			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	164.06958			164.06958			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	8.37000	141.21201		8.43500	140.72651			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98500	155.75720		8.05000	154.41353			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98500	156.07186		8.05000	154.73793			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.01184			92.95441			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	92.95209			92.89416			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.22751			100.15906			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.22751			100.15906			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.67088			100.60060			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.62854			100.56283			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.63691			100.57030			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.22643			100.15840			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.63646			100.56943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10		On 24/07/2017	Spot Bond	0.00000	99.91159			99.84537			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.58123			100.52018			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.61035			100.54615			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.60662			100.54282			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.61035			100.54615			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	101.33618			101.26361			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.03541			100.04425			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.87000	104.43091		8.87000	104.28549			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.58000	104.63635		8.64500	104.36354			0.00	0	750,000,000.00
COJ05		On 05/06/2023	Spot Bond	9.99000	117.14902		10.06000	116.62427			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.32000	106.56171		8.38500	106.41943			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.56000	106.54627		9.63000	106.12164			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.60500	107.23790		9.68000	106.68074			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.95500	95.66175		10.03000	95.17731			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.71500	96.83906		10.78000	96.31165			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.71500	94.62995		10.78000	94.12011			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	101.14395			101.08412			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	101.14391			101.07959			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	101.03842			100.97537			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	101.99466			101.93721			0.00	0	0.00
CPL020		On 27/10/2014	Spot Bond	0.00000	101.41850			101.36723			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	101.14683			101.08540			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	100.57791			100.51539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	10.87000	103.98758		10.94000	103.51017			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.31518		100.00000	12.22493			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.15071		100.00000	4.11153			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.10464		100.00000	14.96207			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	99.91819			101.56458			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.90500	97.69513		7.97000	97.46722			790,500,000,000.00	100,000,000	100,000,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000	101.03400			100.98179			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.98032			100.92776			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.82700			100.77460			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	93.45220		100.00000	92.76336			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.86509			100.80289			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.24428			100.17768			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	102.53929			102.48327			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	101.83822			101.78136			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	101.45275			101.39540			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	97.14610			97.05059			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.81467			100.72829			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	99.86020			99.75560			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.91427			100.81706			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.71090			100.63578			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.51170			100.42134			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.55000	105.43850		8.62000	105.01119			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.49500	116.64304		7.56000	116.46505			0.00	0	1,000,000,000.00
DV22	On 07/02/2020	Spot Bond	8.26500	106.88020		8.34000	106.48326			7,567,434,000,000.00	915,600,000	2,337,360,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		9.00500	107.19986		9.08000	106.67368			6,550,237,000,000.00	727,400,000	1,677,900,000.00
DV24	On 18/02/2024	Spot Bond		9.05500	105.57784		9.13000	105.02481			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.38500	107.27451		9.46000	106.58856			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.75615			100.70199			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.68224			100.62918			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.50243			100.44796			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.39355			100.33919			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.64340			100.58756			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	101.30306			101.24696			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.61754			100.56111			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.40722			100.34840			0.00	0	1,800,000,000.00
E170	On 01/08/2020	Spot Bond		7.86000	128.71294		7.93500	128.23432			0.00	0	2,011,700,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	90.89983			90.75729			0.00	0	500,000,000.00
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	136.05474		0.20000	135.94502			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.07000	123.71076		2.07500	123.52210			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.08000	110.86229		2.08500	110.68449			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.11000	110.45964		2.11500	110.28092			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond		2.16000	102.67355		2.16000	102.57437			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.45000	107.23275		9.52000	106.83673			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.30000	107.86341		9.37000	107.43658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.76500	106.34967		9.83000	105.86557			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.01000	100.14272		10.08500	99.79344			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.16000	102.50449		10.23500	102.06066			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.32968			101.26880			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.11372			101.05050			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.78218			100.72164			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.36614			101.30964			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.12534			101.07031			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.16939			101.11463			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	98.64865		100.00000	99.45504			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.24099		100.00000	59.67235			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	96.66651		100.00000	95.92860			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	81.45964		100.00000	80.95368			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.09413		3.00000	132.95629			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.30000	104.91387		11.36500	104.77629			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.61151			102.53545			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	98.57350			100.72625			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.49310			100.42302			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.76000	97.06821		9.82500	96.80807			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.30907			100.24302			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.17083			101.10430			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.47910			101.40857			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	101.36739			101.30223			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.45309			101.38379			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.70469			101.64623			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.24871			101.18855			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.29992			101.23725			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.23848			101.17881			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.28114			101.21939			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.24746			101.18810			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.23030			101.17176			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94000		101.73756		6.98500	101.64281			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.72000		104.61542		7.76500	104.41072		69,719,337,756,000.00	9,031,002,300	14,137,407,500.00	
ES23	On 25/01/2023	Spot Bond	8.35500		112.01670		8.43000	111.47414		171,122,932,500.00	20,481,500	6,585,224,000.00	
ES26	On 02/04/2026	Spot Bond	8.67500		94.46720		8.72000	94.09199		265,134,892,500,000.00	30,563,100,000	12,290,780,000.00	
ES33	On 15/09/2033	Spot Bond	9.41000		83.98317		9.46000	83.53916		218,147,688,226,000.00	23,182,538,600	29,278,020,000.00	
ES42	On 25/04/2042	Spot Bond	9.52500		89.95721		9.58500	89.35951		0.00	0	22,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		101.14795			101.08370			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.36253			101.29653			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.19333			101.12984			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.05765			99.99988			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.51817			100.45525			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.93048			100.87781			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.75329			100.69534			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.23250			100.17438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.42864		100.00000	12.33853			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.09569		100.00000	12.00800			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.74047			100.67830			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.21021			99.14049			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.82565			100.75612			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.88237			100.80794			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.18000		100.47626		9.24500	100.18430			402,543,000,000.00	43,850,000	43,850,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.75759			100.70195			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.75752			100.70187			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		99.85330			101.83496			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.31459			104.24451			0.00	0	600,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.10185			101.03345			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.12007			101.05052			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.05000		103.56551		10.12000	103.15057			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.98000		107.27181		11.04500	106.96023			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.36418			99.28988			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000		132.04907		2.20000	131.48971			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		278.03404		2.17000	277.76524			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		110.26496		2.40000	110.15642			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		158.64890		2.49500	158.40173			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		216.66962		2.29000	216.45805			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.55000		106.38886		7.61500	106.26490			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81100		62.51205		7.81200	62.49626			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45700		39.53169		9.45700	39.52105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.69000	38.21734		9.69000	38.20657			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	73.29317		100.00000	72.85429			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	75.70435		100.00000	75.27258			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	101.32423			101.23946			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.74655			100.66813			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.64827			100.58043			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.71028			100.63577			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.69975			100.62585			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.66775			100.59733			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.80872			100.72869			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.68859			100.61591			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.73095			100.65366			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.89587			100.80065			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.87007			100.77765			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	17.66845		100.09221	17.53883			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.62677			100.56079			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	109.83024			109.60006			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.82939			100.74202			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.32606			103.30735			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.69507			100.62218			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.70266			100.62896			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.64292			100.57566			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.65510			100.58604			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.85162			100.76121			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.64392			100.57608			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.26884		13.22500	58.20639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.60811			100.54415			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.60886			100.54482			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.89001			100.79614			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.63572			100.56877			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	98.53801		3.63500	98.43126			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.66254			100.59268			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.66254			100.59268			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.39907			101.32819			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.47646			100.40685			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.70146			98.63286			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.62528			100.55946			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.61110			100.54681			0.00	0	7,960,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.93364			101.85383			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.71238			100.63711			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.47584			101.41116			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.91327			101.83432			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	102.06959			101.99315			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.81467			100.72829			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.64913			100.58073			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.80745			100.72327			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.60439			100.54082			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.65510			100.58604			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.65510			100.58604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.70744			100.64814			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.38101			100.31896			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.40144			100.33598			0.00	0	8,400,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.61048			100.55298			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.23758			100.17826			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.69082			100.61789			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.21847			100.15892			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.59247			100.53496			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.19740			100.13801			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.19793			100.13839			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.06165			99.99983			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.05566			99.99990			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.06165			99.99983			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.05542			99.99990			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.68125			101.61261			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.77972		8.75000	101.70792			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	102.48799			102.42032			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.48943		100.00000	11.38098			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.48885		100.00000	10.38984			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.35868			100.27567			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.26292		100.00000	1.24338			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.40260			100.33132			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.69730			100.62417			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.69356			100.62084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.93622			100.86704			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.88040			101.81377			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		121.79764		3.44000	121.27412			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.70565			100.63162			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.71244			100.63769			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		121.95560		3.42000	121.43153			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		121.79764		3.44000	121.27412			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000		126.92692		2.59000	126.80006			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000		134.06982		2.66000	133.93482			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		102.11467			102.03951			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.61792			100.55335			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.70115			100.62761			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		101.63567			101.61932			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.81286			100.72728			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.78420			100.70171			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.67223			100.60131			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.67148			100.60064			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		101.83845			101.81967			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.68372			100.62646			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.76668		100.00000	9.69510			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.64897		100.00000	23.47564			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		56.00302		100.00000	55.48011			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.61807		100.00000	17.45176			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000		149.90090		4.73000	149.72533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.49751			100.44349			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.20650			101.15332			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.10817			101.04887			0.00	200,000,000	1,600,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.35136			102.29014			0.00	0	1,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.35130			100.29212			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.39708			99.34055			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.14140			100.08274			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800	100.69318		2.12800	100.69318			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000	132.98322		2.47000	132.85158			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	99.98125			99.92544			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	99.91649		10.38000	102.42373			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	99.91649		10.38000	102.42373			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	108.68000			108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	99.96494			101.37437			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.98202			101.90703			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000	107.33616		2.61000	107.22869			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000	207.32337		2.60000	207.11573			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000	107.90871		2.58000	107.80092			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.29187			100.24040			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000	206.44546		2.63000	206.23819			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	102.16550			102.08451			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	109.35921		2.49000	109.25077			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000	106.20205		2.67000	106.09520			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.44146			100.38793			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		48.13200			48.90200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.34256			101.28767			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500		104.25205		2.77500	104.14628			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		257.17517		2.75000	256.91448			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		267.84936		2.68000	267.57936			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		277.82988		2.18000	277.56105			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		263.59591		2.90000	263.32549			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		128.89059		2.57000	128.34220			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.76530			101.70305			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		128.85362		2.10000	128.30845			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00007			99.93716			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.27948			100.21505			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.64275			101.57793			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		107.21556		2.45000	107.10959			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.67423		104.97509	18.53131			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.73427		101.07593	22.56604			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.22099		100.44759	15.10899			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.16133		100.76967	21.00516			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	2.12000		117.05145		2.12000	116.93877			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	2.35000		110.77179		2.35000	110.66319			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.59693			98.59365			0.00	0	0.00

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	2.38000		110.46737		2.38000	110.35881			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.26629			101.19497			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		346.88501		2.38000	346.54375			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.52730			101.46259			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.17279			101.10806			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	6.62000		101.70041		6.68500	101.62045			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.71500		101.25739		7.78000	101.08001			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99000		102.10749		8.05500	101.87402			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17000		107.11177		8.23500	106.83894			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.68000		105.14295		8.78500	104.64374		38,529,478,400,000.00	4,438,880,000	3,449,980,000.00	
FRX20	On 01/10/2020	Spot Bond	8.88000		99.85710		8.98000	99.33357			0.00	0	200,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.44500		91.40176		9.52000	90.93258			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.49500		111.90925		9.57000	111.31766			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.80500		98.36586		9.88000	97.77649			0.00	0	990,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.16500		96.27594		10.25000	95.55721			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.14500		80.02058		10.22000	79.38207			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.53458			100.47898			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.55357			100.49594			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.56115			100.50270			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.58006			100.51957			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.61035			100.54660			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.63306			100.56686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.73133			100.65454			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.12972			101.07423			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.17945			101.12148			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.19111			101.13256			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.22428			101.16407			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.27407			101.21138			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.31555			101.25079			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.49795			101.42409			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.28326			100.30076			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.55760			100.49945			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.98000		101.32862		9.04500	101.11253			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		101.30858			101.25759			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		99.88136			99.83052			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		99.86258			101.61800			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		99.85972			101.65239			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		99.85418			101.71886			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		99.84729			101.80136			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		99.83773			101.91591			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		100.89276			100.83006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	102.11426			102.05422			0.00	0	200,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.01983			100.03817			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.88785			101.82951			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.06332			100.01100			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.82355			100.76135			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.31020			101.24463			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.52954			100.46784			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	101.05155			100.99573			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.45779			100.40221			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.67501			101.61227			0.00	0	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	99.83186			99.75915			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.31782			100.26421			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.74059			100.67842			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.56986			101.50819			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.64601			101.58356			0.00	0	14,130,000.00
HILC14	On 24/10/2014	Spot Bond		0.00000	101.43329			101.38210			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	101.26408			101.21284			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00006			99.94061			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.57331		97.02042		7.63709	96.85311			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		100.00007			99.93780			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.57313		104.41639		8.63676	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		100.00009			99.93420			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.02323		104.41639		9.08679	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		100.00011			99.92980			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		100.06021			99.99985			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.03284			100.04334			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.03680			100.04482			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.60283			101.53693			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.01000		103.50564		9.07500	103.29556			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05500		109.83381		8.10500	109.52473			64,237,819,500,000.00	7,974,900,000	3,645,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000		281.94768		1.98000	281.67944			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000		287.93801		1.99000	287.66383			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40000		100.67346		9.41000	100.50996			11,663,520,000,000.00	1,240,800,000	4,558,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.34000		101.19100		9.41000	100.48574			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		84.45476		100.00000	83.87097			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.02565		100.00000	21.86422			0.00	0	0.00

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		55.58757		100.00000	55.18456			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.56434		100.00000	26.37175			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.56200		100.00000	15.44918			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		85.81132		100.00000	85.21815			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		117.17026		1.74000	117.06116			8,748,404,538,000.00	5,027,818,700	00,076,137,400.00
I2038	On 31/01/2038	Spot Bond	1.85000		123.04189		1.85000	122.92623			2,698,622,195,000.00	1,458,714,700	82,831,291,500.00
I2046	On 31/03/2046	Spot Bond	1.89000		122.96322		1.89000	122.84703			6,048,000,000,000.00	3,200,000,000	49,224,697,500.00
I2050	On 31/12/2050	Spot Bond	1.94000		131.16903		1.94000	131.04478			7,932,660,000,000.00	4,089,000,000	26,889,188,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000		96.00000			96.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.44000		102.19613		7.50500	102.10967			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.31509			101.25830			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.23383			101.17855			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.24500		102.54914		8.31000	102.39449			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.88000		107.14389		7.94500	106.87691			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.06500		101.73962		8.13000	101.56481			32,260,000,000,000.00	4,000,000,000	2,000,000,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.47511			101.41717			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.55919			101.49793			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		130.20365		1.43000	130.08569			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		132.30901		2.17000	131.74876			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.59259			100.53747			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.43398			101.37456			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.00000		102.69336		8.06500	102.43140			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.06033			101.00487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	101.75253			101.69214			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.55400			101.49685			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.61000	100.52631		8.67500	100.23585			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.63000	96.17486		8.70500	95.80899			81,122,000,000.00	9,400,000	8,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.91049			100.85392			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.08000	98.15125		8.14500	97.89721			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.10000	101.92876		9.17500	101.52332			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.53651			101.47967			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.58083			101.52233			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.51859		7.90000	100.45513			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.39000	100.87338		8.45500	100.59981			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.74674			101.68199			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.29908			101.23937			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.65000	103.37018		7.71500	103.16933			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.35000	104.65014		8.41500	104.34379			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.45500	106.64301		9.53000	106.09070			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.40719			100.34838			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	99.92784			99.87337			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	99.83357			101.53978			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	99.83002			101.57267			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	99.82634			101.60541			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00570		100.00000	0.00566			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.05703			100.00358			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	99.96267			99.90653			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03		On 22/10/2020	Spot Bond	8.70000	98.29872		8.77000	97.91167			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.02005		5.00000	99.97301			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.02005		5.00000	99.97301			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.09294		5.00000	101.05225			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.01357		5.00000	99.97301			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.39464		4.00000	100.36169			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	31.63335		100.00000	31.33798			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	31.40095		100.00000	31.10775			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	31.40095		100.00000	31.10775			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	105.04512		9.20000	104.96727			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.48943			100.42167			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.48943			100.42167			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	101.47914			101.40861			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.96734		100.00000	7.90895			0.00	0	0.00
IM1001		On 10/11/2014	Spot Bond	0.00000	101.17822			101.12596			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.48556			100.43161			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.99500	100.82241		9.06000	100.72473			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	101.47964			101.39742			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	10.05678		100.00000	9.98387			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	56.00302		100.00000	55.48011			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
IN268U		On 11/12/2014	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IN269U		On 25/07/2017	Spot Bond	100.00000	12.30822		100.00000	11.81914			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		99.72678		100.00000	98.91599			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		97.52343		100.00000	96.75954			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		95.75945		100.00000	95.02283			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		96.00000		100.00000	95.22844			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		99.72678		100.00000	98.91599			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		97.85523		100.00000	97.07447			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		96.05263		100.00000	95.30026			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.89737		6.25000	99.88028		250,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
INA444	On 28/10/2014	Spot Bond	6.35000		99.77435		6.35000	99.75703			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.65326		6.35000	99.63599		3,810,000,000,000.00	600,000,000	600,000,000.00	
INA446	On 11/11/2014	Spot Bond	6.35000		99.53247		6.35000	99.51524			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.41197		100.00000	91.93955		127,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
INA448	On 25/11/2014	Spot Bond	6.40000		99.28623		6.40000	99.26895			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.04483		6.40000	99.02763			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.43449		6.45000	98.41737			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.31478		6.45000	98.29770			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.52304			100.44676			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04342		101.46003		11.10195	101.32254			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04342		100.56645		11.10195	100.43017			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.67800			100.60691			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.16901			101.08224			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.66554			100.59584			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.29919		6.50000	100.24633			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.68115			100.60927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	95.43341			95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.71835			100.65761			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.13305			100.07598			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.65510			100.58604			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.29345			100.23043			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.51310			100.45943			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.51524			100.46278			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	101.36920			101.31417			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	101.25331			101.19841			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.14437			101.08995			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.13149			101.07770			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	105.31176			105.25185			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	102.62192			102.56767			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.07298			102.01983			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.08835			100.03532			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.60493			100.54822			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.55045			100.46967			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.95243			100.89908			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	103.18699			103.12904			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	99.68882			99.63696			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.94198			101.85473			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.32952			100.27150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	100.14530			100.08296			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.14718			100.08403			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.75500	100.26420		8.82000	100.05084			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.40069			100.33944			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.40996			100.34724			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.41616			100.35247			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.10063		100.00000	17.94606			0.00	15,746,000,000	8,500,000,000.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.10584		100.00000	35.89212			0.00	8,500,000,000	8,500,000,000.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	101.46948		100.00000	82.79283			0.00	18,200,000,000	20,000,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.25000	104.46280		9.32000	104.04535			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.70136			100.63722			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.53000	103.77373		8.59500	103.53240			1,043,219,000,000.00	122,300,000	2,152,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.29014			100.22814			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.21255			100.14855			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.58569			101.52184			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.41101			101.33432			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.68977			100.61746			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.62000	104.66370		8.68500	104.54862			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.34401			102.27473			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.02818			100.95572			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000	125.70357		3.26000	125.43454			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000	139.04927		3.67500	138.82096			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.42926			100.35909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.16375			100.09374			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.08201			102.16695			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.90559			100.83522			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.50366			100.43386			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	97.60771		3.74000	97.50115			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	103.98129		3.74000	103.86777			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.97659			100.90252			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.65770			101.58071			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.23000	109.77064		10.29500	116.32198			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	99.89151			102.25147			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.77000	137.52159		3.77500	137.29481			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	98.91599		100.00000	99.72677			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	99.18478		100.00000	99.86464			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	98.82375		100.00000	98.03943			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond		100.00000	97.03864		100.00000	96.28249			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	95.26712		100.00000	94.53802			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	101.12738			101.07312			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond		6.25000	99.93155		6.25000	99.98288			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond		6.40000	99.13091		6.40000	99.11368			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond		6.40000	99.01044		6.40000	98.99325			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond		6.45000	98.52017		6.45000	98.50302			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.45000	98.40025		6.45000	98.38315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	101.51957			101.45102			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.37888			102.20481			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	102.00138			101.94564			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.27698			100.21781			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.17457			101.11685			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.31512			101.24870			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.01848			100.95665			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.14570			100.08336			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.14665			100.08391			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.14853			100.08498			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.14004			100.08013			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00005			99.94101			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	99.82157			101.64920			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.66577			100.60280			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.33356			101.27291			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.05234			100.99544			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.04187			100.98555			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.36345			100.29931			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.20379			100.14829			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	99.92406			99.86676			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	99.84096			101.47431			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.61965			100.56118			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.43427			100.37140			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.44505			100.38055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000		100.44505			100.38055			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.95000		103.68827		9.01500	103.36551			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.30877		100.00000	12.17045			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.24901		100.00000	9.12752			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.05376			100.00003			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.12000		103.35181		9.19000	102.92690			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.81777			101.68183			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.35667			101.29335			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.69314			100.63506			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	100.00000		54.18000		100.00000	53.87221			50,000,000,000,000.00	500,000,000	500,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		95.55294		100.00000	94.82538			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.79389			101.68888			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		99.45946		100.00000	98.65951			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		99.74517			99.76051			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		37.90113		100.00000	37.62634			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.41560			100.42942			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		93.58974		100.00000	92.87532			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		91.74510		100.00000	91.06885			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		97.61274		100.00000	98.34921			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		83.79334		100.00000	83.25735			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		97.68694		100.00000	96.92772			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		87.58481		100.00000	86.96802			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.76435			100.70013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond		0.00000	100.79183			100.72525			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.93810			100.87154			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.16392			101.09287			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	102.03059			101.95346			0.00	0	3,760,000,000.00
KW01	On 31/10/2027	Spot Bond		8.36500	139.88878		8.43000	139.14592			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.75462			100.69845			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.60922			100.54987			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.67893			100.61650			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.02426			100.96491			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.70112			100.64058			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.67598			101.61389			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.66000	98.97113		8.69500	98.81801			29,622,797,824,000.00	3,420,646,400	3,364,046,400.00
LGL03	On 03/04/2018	Spot Bond		8.73000	97.15952		8.79500	96.90443			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.23000	101.35711		9.27500	101.08374			11,365,822,000,000.00	1,231,400,000	648,600,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.07163			100.98086			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.94000	104.54972		10.00500	104.39671			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.16590			101.06698			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.25827			101.19565			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.33752			101.27091			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.43227			101.36087			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	99.94944			99.89887			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	99.35156			99.30037			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	99.14604			99.09375			0.00	0	0.00

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	98.59982			98.54796			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.19149			100.13920			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.86072			100.80609			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.86712			100.81210			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.55571			100.47413			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.21527			100.16321			0.00	0	40,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.81442			100.75894			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.31544			101.25580			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.66474			100.60811			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.02978			100.97300			0.00	0	40,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	101.23487			101.17986			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.31894			101.25984			0.00	0	40,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00686			100.03306			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	105.56138			105.49754			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.33437			101.27864			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.39384			101.33583			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.42620			101.36687			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	95.51478		100.00000	94.78935			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	35.09687		100.00000	34.83963			0.00	0	0.00



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		85.24590		100.00000	84.65116			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		15.92899		100.00000	15.71977			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000		101.94849		8.59500	101.63731			56,298,000,000.00	6,600,000	124,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.42000		101.90132		8.48500	101.59068			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.79266			100.72600			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.74056			100.67839			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.13588			100.07758			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.28250			100.22182			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.07791			102.01377			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.17538			102.10834			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.81500		101.73053		7.88000	101.54885			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.60000		105.25960		8.66500	104.95801			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.37500		106.15688		9.44500	105.70943			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500		103.60529		6.47000	103.54212			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.55734			100.49930			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.57629			100.51620			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.40000		104.15466		9.47500	103.77654			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59000		101.58978		7.65500	101.47044			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.10862			101.04514			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.74000		103.49510		8.80500	103.27313			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.69537			100.63353			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.25000		104.77592		9.32000	104.35669			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.80498		100.00000	14.69646			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.38988			101.33316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.44000	103.38024		8.50500	103.16014			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.54000	103.76773		7.60500	103.65858			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.43000	106.77040		8.49500	106.53844			0.00	0	518,530,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.16250		100.89771	7.11015			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.25553		100.61875	7.20263			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.34751			101.28461			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.35647			101.29316			0.00	50,000,000	50,000,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.46624			101.39795			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.59402			101.51993			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.69446		100.00000	0.68942			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.69446		100.00000	0.68942			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.82000	100.25595		8.89500	99.76794			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.51458		7.59000	100.45356			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.92000	103.49835		8.99500	103.07770			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.60357			101.55311			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.70000	104.07883		8.77000	103.66005			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.21591			101.15857			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.15500	104.39454		9.23000	103.84063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.38691			102.32906			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.06000		103.96967		8.97000	104.39356			181,200,000,000,000.00	20,000,000,000	10,000,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.26068			101.20444			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.45431			102.39561			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.12259			101.80707			0.00	0	370,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.14560			101.08994			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.53056			100.47344			0.00	140,000,000	70,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.47287			100.41565			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.51306			100.45302			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14000		103.93833		7.20500	103.82013			30,702,000,000.00	4,300,000	1,427,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.97995			101.92217			0.00	0	26,520,000.00
NBK3A	On 09/09/2019	Spot Bond	8.43000		112.92785		8.49500	112.57607			15,121,734,000,000.00	1,793,800,000	2,980,900,000.00
NBK4	On 28/10/2024	Spot Bond	10.54000		36.63123		10.60500	36.38590			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34000		101.15801		7.40500	101.05673			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.24263			100.18626			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.99986			99.93638			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.85500		102.67949		7.92000	102.52619			97,402,000,000,000.00	12,400,000,000	4,208,856,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.55617			100.49609			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.65946			101.60263			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.18834			101.13272			0.00	200,000,000	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.28767			100.22138			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.02779			100.04134			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.07171			101.00660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	92.49757			92.44213			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.99782			100.93600			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	99.85995			99.79927			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	99.81790			101.68195			0.00	0	600,000,000.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	88.82185			88.76452			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.52259			100.46703			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.43788			101.37244			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.60089			100.53815			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.57059			100.51112			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.02101			100.95759			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.55200			100.49453			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.54531			100.48815			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.54494			100.48782			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	101.58299			101.52439			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.62528			100.55946			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.71000	106.53199		9.77500	106.09408			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.62155			100.55613			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.74500	105.41069		9.81000	104.96342			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.62528			100.55946			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.56402			100.50483			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.60344			100.54421			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.63124			100.56478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.63870			100.57143			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13000	103.01629		8.19500	102.89093			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	99.83942			102.00736			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	103.05182			102.98101			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.81000	104.36044		9.87500	103.92771			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	102.19968			102.12864			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.14212			100.07100			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.25091			100.19726			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.83000	116.42381		11.89500	116.09532			38,565,800,000,000.00	3,260,000,000	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.73098			109.64242			0.00	80,000,000	40,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.63397			101.55900			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	169.21919		2.19000	169.05532			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.45000	106.25085		8.52500	105.83427			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.75221			100.69698			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.08000	107.55485		9.15500	107.13883			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.19478			101.13455			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.28861			101.23323			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.13056			101.07363			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.17074			101.11175			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.14665			101.08890			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.28000	109.02150		9.35500	108.51662			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.17080			101.11181			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.19482			101.13460			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.17877			101.11937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.48000	107.55699		9.55500	107.14111			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.22702			101.16514			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.21088			101.14983			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.21891			101.15745			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.51547			101.43872			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.41775			101.34604			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.24298			101.18028			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.29000	118.29506		8.35500	117.97483			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond		9.10000	123.42588		9.17000	122.89939			0.00	0	400,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	174.56134		2.08500	174.39377			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.76500	123.54805		9.83000	122.89352			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.48850			102.42789			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	99.97113			99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.36043			100.30667			0.00	0	16,300,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.63302			100.57002			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.87869			100.81800			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.12869			101.06643			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.28067			101.20853			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.59765			101.50633			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.76956		100.00000	17.64074			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	54.38141		100.00000	44.38282			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.43000	101.26950		7.49500	101.14518			16,150,591,000,000.00	2,173,700,000	11,117,800,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	25.52424		100.00000	25.33919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		84.28108		100.00000	83.71796			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.36593			101.30547			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		99.94270			99.88547			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.92982			100.87328			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.81768			100.76040			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		101.32386			101.27160			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.62581			100.56663			0.00	0	5,000,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.60454			100.89507			0.00	5,900,000,000	3,500,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		102.24329			102.18167			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.35000		105.25137		9.42000	104.87524			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.61592			101.55909			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.66185			101.60335			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.68252			101.62327			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.72844			101.66753			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.92590			101.85781			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.97182			101.90206			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.79136			101.72493			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78500		42.61171		7.85000	42.28832			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.44000		107.38918		6.50500	107.27327		464,903,600,000,000.00	72,190,000,000	04,874,180,900.00	
R158P	On 15/09/2015	Spot Bond	6.64500		94.26600		6.71000	94.16093			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.74500		113.16698		6.81000	112.98104		1,360,689,557,150,000.00	01,733,070,000	84,543,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.57500		88.41488		6.64000	88.26127		92,050,000,000,000.00	14,000,000,000	14,000,000,000.00	
R186	On 21/12/2026	Spot Bond	7.96500		122.97235		8.03000	122.32869		6,977,197,752,137,000.00	31,474,921,800	93,703,744,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.70500	39.85025	7.77000	39.52322					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.62500	37.32534	7.69000	36.99599					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	288.26334	1.68000	287.99611					3,360,442,008,000.00	2,000,263,100	22,340,170,400.00
R201	On 21/12/2014	Spot Bond	5.90000	103.33934	5.95500	103.27974					73,160,000,000,000.00	12,400,000,000	8,396,694,300.00
R202	On 07/12/2033	Spot Bond	1.80000	232.52048	1.80000	232.30267					0.00	0	50,753,787,500.00
R2023	On 28/02/2023	Spot Bond	7.75500	101.02540	7.83000	100.50744					3,039,396,637,249,500.00	91,927,354,900	38,096,684,900.00
R203	On 15/09/2017	Spot Bond	6.88000	104.33742	6.94500	104.10642					2,257,491,078,016,000.00	28,123,703,200	74,561,003,200.00
R2030	On 31/01/2030	Spot Bond	8.42000	98.16702	8.49500	97.48170					615,401,802,000,000.00	73,088,100,000	82,281,470,000.00
R2032	On 31/03/2032	Spot Bond	8.57000	97.57471	8.63500	96.93893					501,345,000,000,000.00	58,500,000,000	79,262,000,000.00
R2037	On 31/01/2037	Spot Bond	8.66000	100.28061	8.73500	99.48931					516,962,337,200,000.00	59,695,420,000	43,200,840,000.00
R204	On 21/12/2018	Spot Bond	7.18000	105.53905	7.24500	105.24307					1,896,938,490,852,000.00	64,197,561,400	32,173,787,000.00
R2044	On 31/01/2044	Spot Bond	8.76000	101.79798	8.83000	100.99768					2,197,884,000,000,000.00	50,900,000,000	41,800,000,000.00
R2048	On 28/02/2048	Spot Bond	8.74000	101.29774	8.82500	100.31572					2,325,612,556,568,000.00	66,088,393,200	28,636,555,000.00
R207	On 15/01/2020	Spot Bond	7.40000	101.25307	7.47500	100.87366					2,272,289,562,540,000.00	07,066,157,100	30,054,045,700.00
R208	On 31/03/2021	Spot Bond	7.55000	96.34089	7.62000	95.93908					1,930,606,648,745,000.00	55,709,489,900	36,750,850,000.00
R209	On 31/03/2036	Spot Bond	8.58000	77.66251	8.65000	77.05103					1,915,208,887,878,000.00	23,217,819,100	08,531,897,000.00
R210	On 31/03/2028	Spot Bond	1.77000	172.17121	1.77500	171.91189					0.00	0	31,172,029,900.00
R211	On 31/01/2017	Spot Bond	0.73000	132.23192	0.73000	132.11963					13,194,239,000.00	18,074,300	82,366,069,500.00
R212	On 31/01/2022	Spot Bond	1.55000	137.36013	1.60000	136.78246					2,672,820,000,000.00	1,724,400,000	89,891,240,200.00
R213	On 28/02/2031	Spot Bond	8.43500	88.34231	8.51000	87.68574					1,128,929,008,532,500.00	33,838,649,500	07,726,884,100.00
R214	On 28/02/2041	Spot Bond	8.68500	78.40078	8.76000	77.72131					2,779,148,406,757,500.00	19,994,059,500	93,712,329,500.00
R227C	On 15/03/2015	Spot Bond	6.80500	97.35013	6.87000	97.27204					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.64500	94.26600	6.71000	94.16093					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.56500	91.33393	6.63000	91.20400				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.57500	88.41488	6.64000	88.26127				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90500	99.00692	5.96000	98.94978				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.71500	95.67511	6.78000	95.58259				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.58500	92.70346	6.65000	92.58562				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.56500	89.77751	6.63000	89.63532				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.62500	86.81476	6.69000	86.64961				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.85500	83.53360	6.92000	83.34712				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.90500	80.64173	6.97000	80.43615				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.18500	77.18068	7.25000	76.95827				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.16500	74.56412	7.23000	74.32604				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.14500	72.05018	7.21000	71.79769				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.13500	69.59970	7.20000	69.33409				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.36000	66.38007	7.43500	66.06890				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.34000	64.10023	7.41500	63.77675				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.47000	61.31624	7.54000	61.00393				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.44000	59.23122	7.51000	58.90976				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.41000	57.23368	7.48000	56.90395				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.38000	55.31952	7.45000	54.98234				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.34000	53.52961	7.41000	53.18550				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.30000	51.81764	7.37000	51.46726				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.90500	47.25334	7.97000	46.93847				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.86500	45.63491	7.93000	45.31674				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.82500	44.08891	7.89000	43.76791				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond		7.78500	42.61171		7.85000	42.28832			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.74500	41.19990		7.81000	40.87451			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.70500	39.85025		7.77000	39.52322			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.66500	38.55969		7.73000	38.23135			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.62500	37.32534		7.69000	36.99599			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.05041			100.05020			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.35316			101.28100			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.18427			100.10540			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.07037			99.99969			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	18.35379		100.00000	18.22072			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	10.63375		100.00000	10.55665			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	23.21302		100.00000	23.04289			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.72561			100.66985			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.83413			100.77112			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.25406			101.19656			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.47553			100.42036			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	101.09516			101.04301			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.94136			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.61850			101.56006			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	102.13595			102.07069			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.60041			101.53616			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.86507			100.80287			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	99.98053			99.92213			0.00	40,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	101.10077			101.03893			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.91434			100.85008			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.31847			100.26212			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	100.00000	8.83883	100.00000	0.00000				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	101.81360			101.72641			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	82.64680			82.50336			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	83.22694			83.09740			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	85.98234			85.79643			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	90.38556			90.22295			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.64770			100.55723			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	81.14373			81.05755			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	90.77688			90.62639			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.67069	12.35000	104.56848				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.47711	100.00000	15.36491				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	99.97850			99.91406			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.83526			100.76492			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.49656			101.43001			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.60333			100.53753			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.97738	100.00000	3.94823				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	21.64331	100.00000	21.48640				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	39.88163	100.00000	39.59249				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.51629	100.00000	14.41105				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	25.48029	100.00000	25.29557				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		106.96124			106.81584			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.22155			80.14424			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.85000		105.42239	8.92000	104.99576			783,225,000,000.00	88,500,000	858,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.00500		106.50947	9.08000	105.96367			0.00	0	0.00	
RW28	On 10/12/2028	Spot Bond	9.66500		108.09168	9.74000	107.42012			0.00	0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		96.49339			96.36743			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94500		109.81459	8.01000	109.61681			0.00	0	1,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		101.27690			101.20888			0.00	6,043,410,000	3,043,410,000.00
SBK14	On 01/12/2017	Spot Bond	8.93000		105.65024	8.99500	105.39874			0.00	0	0.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.96242			100.90215			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.11770			102.05164			0.00	0	3,500,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		99.78391			101.76868			0.00	0	18,960,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.91242			99.84667			0.00	0	21,170,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.91430			99.84976			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.09000		105.34116	7.15500	105.24300			75,302,724,094,000.00	10,620,976,600	10,484,903,300.00	
SBK9	On 10/04/2018	Spot Bond	8.68000		99.40194	8.74500	99.14181			545,972,000,000.00	62,900,000	2,432,900,000.00	
SBN27	On 15/09/2015	Spot Bond	7.90000		106.07651	7.96500	105.95007			0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	7.96000		106.02312	7.96000	105.95455			0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.69000		106.26375	7.75500	106.13879			0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.28000		100.70862	8.34500	100.47592			0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.83500		106.13441	7.90000	106.00842			0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	8.10500		105.89425	8.17000	105.76635			0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000		100.72626			100.66532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000		100.36525			100.30078			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93000		103.16403		7.99500	102.92800			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.50894			100.45445			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.59489			100.53276			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		104.53015			104.45915			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.70000		110.66121		8.77000	110.21917			0.00	0	1,400,000.00
SBS20	On 15/05/2026	Spot Bond	9.86500		105.56005		9.93000	105.03177			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.49521			101.42712			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.44921			101.39536			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.38777			101.32678			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.57512			103.51122			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.28000		105.79498		8.34500	105.47729			262,476,000,000.00	31,700,000	1,560,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		14.80013		100.00000	14.70262			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.29500		106.78999		9.37000	106.23485			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.11708			100.06373			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.80500		102.63651		8.88000	102.28376			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.66500		99.92412		8.73000	99.39726			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.75648			100.69798			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.61500		104.68067		9.68000	104.12743			0.00	0	280,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.62386			100.56498			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.64063			100.58012			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.76500		102.94546		9.83000	102.45221			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.25000		100.33651		9.32000	99.91301			1,418,950,000,000.00	153,400,000	150,900,000.00
SBS9	On 07/07/2016	Spot Bond	7.63500		109.20925		7.70000	109.03519			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.21000	277.21850		2.21000	276.94959			0.00	0	410,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.37500	130.36162		1.37500	130.24409			0.00	0	30,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	105.11269			104.95374			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	100.19339			100.13529			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.62457		100.00000	14.51738			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		2.00000	128.58056		2.00000	128.45816			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.29919		6.50000	100.24633			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	102.08968			102.02439			0.00	2,400,000,000	600,000,000.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.46115			100.39745			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.36463			102.29918			0.00	20,000,000	50,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.91000	102.30343		8.97500	102.07774			36,531,000,000.00	4,100,000	270,500,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.69463			101.62758			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.48521			100.42375			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.59542			100.53283			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.54594			100.48912			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	15.59979		100.00000	15.48669			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.81307			100.75007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		61.87533		100.00000	61.29759			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.70774			100.64476			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.07973		100.00000	21.91790			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.58534		100.00000	32.27776			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.01562		100.00000	23.79137			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.22000		103.33780		9.28500	103.14740			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.93162			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.34146			100.26809			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99500		104.44393		8.06000	104.26657			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.78000		101.28388		8.84500	101.00585			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.23000		100.83547		8.29500	100.60282			0.00	0	2,750,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.22871			101.16727			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.44574			101.38782			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.74114			101.68004			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.70855			100.64835			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.72748			100.66563			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.72470			101.66078			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.98000		105.53649		8.04500	105.36570			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.11650			100.06061			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.39679			100.34286			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.07684			100.01921			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.10000		95.67025		9.17000	95.31126			819,000,000,000.00	90,000,000	857,100,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.09164			101.02529			0.00	54,000,000	18,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.55382			100.48642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000		99.85529			99.79260			0.00	54,000,000	18,000,000.00
SSN004	On 31/03/2021	Spot Bond	9.15800		88.83393		9.22800	88.45802			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.65000		91.12511		8.72000	90.74125			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.14500		103.12342		7.20000	103.05366			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.66000		96.05500		8.73500	95.68946			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.71273			100.64731			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.06000		101.26825		8.12500	101.03579			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000		109.35921		2.49000	109.25077			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.13000		102.17487		8.19500	101.88256			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.50019			101.41767			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.56500		110.08338		9.63000	109.51725			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.95343			100.89441			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.66500		79.26228		9.74000	78.69159			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		99.97978			99.91946			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.62624			100.56016			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.07994			100.01997			0.00	0	2,500,000,000.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.56608			100.49988			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	100.00000		2.27732	100.00000	100.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		99.98312			99.93248			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		98.09284			98.03835			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000		93.58974	100.00000	100.00000	92.87532			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		99.50150			99.44993			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000		101.25161			101.11751			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		99.39857			99.34702			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		101.21367			101.06196			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		99.27684			99.22519			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		99.13268			99.08064			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		99.13131			99.08021			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		99.96550			99.91374			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94818			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94821			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		99.98273			99.93092			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		99.84460			99.79280			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		99.84977			99.79969			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		99.74102			99.68922			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000		99.63805			99.58635			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000		99.63747			99.58568			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000		99.47510			99.47106			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	100.00000		92.87532		100.00000	92.17172			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.90000		105.71628		6.96500	105.59583			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.57500		103.46439		8.64000	102.92924			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		98.64865		100.00000	97.85522			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		42.41186		100.00000	42.10438			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00006			99.94707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000	101.44356			101.38688			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.95858			100.89922			0.00	0	60,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.07620			101.02273			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.53843			100.48242			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.56497			100.50611			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	99.94740			99.89479			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	99.43919			99.38661			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	99.23074			99.17946			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	99.85678			101.51494			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.99500	103.10823		8.06000	102.93558			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93901			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93737			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.98126		7.83000	101.91744			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93992			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93786			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.98553			101.91907			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93992			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93786			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.81318		7.16000	101.75481			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93383			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93416			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.92629			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.89511			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89880			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.94000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93737			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.11176		8.73000	102.08805			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.94024			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93786			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.65000	100.56659		8.71500	100.34052			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	105.70425			99.94074			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	105.99756			99.93786			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93368			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93457			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	106.30096			99.93490			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.92646			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.92677			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	106.84463			99.92965			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90085			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90052			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	109.78367			99.90217			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.49071			100.43022			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.50694			100.44439			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.00000	101.27319		9.07500	100.94862			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.54907			100.48122			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.60088			100.52649			0.00	0	0.00

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	100.81060			100.70968			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.00012			99.94189			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	5.79808		101.06155	5.75564			0.00	0	0.00
THE8A2		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.94024			0.00	0	0.00
THE8A3		On 18/04/2036	Spot Bond	0.00000	100.18386			99.94394			0.00	0	0.00
THE8B1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.93286			0.00	0	0.00
THE8C1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.92957			0.00	0	0.00
THE8D1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.89478			0.00	0	0.00
THE9A1		On 18/07/2016	Spot Bond	0.00000	100.34081			100.28622			0.00	0	0.00
THE9A2		On 18/01/2016	Spot Bond	0.00000	100.00011			99.94309			0.00	0	0.00
THE9A3		On 18/07/2016	Spot Bond	0.00000	100.00012			99.94229			0.00	0	0.00
THE9A5		On 18/07/2039	Spot Bond	0.00000	100.00011			99.94309			0.00	0	0.00
THE9A6		On 18/07/2039	Spot Bond	0.00000	100.00012			99.94229			0.00	0	0.00
THE9A7		On 18/07/2039	Spot Bond	0.00000	100.00012			99.94189			0.00	0	0.00
THE9A8		On 18/07/2016	Spot Bond	0.00000	100.00010			99.94356			0.00	0	0.00
THE9A9		On 18/07/2016	Spot Bond	0.00000	100.00012			99.94229			0.00	0	0.00
THE9B1		On 18/07/2016	Spot Bond	0.00000	100.00017			99.93790			0.00	0	0.00
THE9B2		On 18/07/2039	Spot Bond	0.00000	100.00017			99.93790			0.00	0	0.00
THE9B3		On 18/07/2016	Spot Bond	0.00000	100.00017			99.93790			0.00	0	0.00
THE9C1		On 18/07/2016	Spot Bond	0.00000	100.00024			99.93154			0.00	0	0.00
THE9C2		On 18/07/2039	Spot Bond	0.00000	100.00026			99.92995			0.00	0	0.00
THE9C3		On 18/07/2016	Spot Bond	0.00000	100.00024			99.93193			0.00	0	0.00
THE9D1		On 18/07/2016	Spot Bond	0.00000	100.00070			99.90039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00074			99.89843			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00072			99.89921			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.34000		102.01829	7.40500	107.85981			606,284,000,000.00		82,600,000	1,642,600,000.00
TL20	On 22/02/2020	Spot Bond	9.75000		88.78688	9.82500	88.44787			0.00		0	0.00
TN17	On 14/11/2017	Spot Bond	7.78000		107.93072	7.78500	107.84980			1,153,774,000,000.00		148,300,000	26,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.23000		106.62587	9.30000	106.22170			2,899,556,504,000.00		314,144,800	29,282,380,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.02124	100.00000	1.01171			0.00		0	0.00
TN23	On 06/11/2023	Spot Bond	9.50500		112.63332	9.58000	112.07765			0.00		0	6,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.71500		100.15441	9.78000	99.65248			0.00		0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.71500		97.87228	9.78000	97.34277			1,668,065,500,000.00		171,700,000	4,671,200,000.00
TN30	On 09/10/2030	Spot Bond	10.20500		102.61089	10.28000	101.93403			0.00		0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.69000		100.84070	10.76500	100.10020			0.00		0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.26154		101.20456			0.00		0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.25648		102.19620			0.00	1,907,008,300		400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.35152		101.29005			0.00		0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.38574		101.32270			0.00		0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.38927		101.32606			0.00		0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.55818		101.48717			0.00		0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.90840		101.82122			0.00		0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.37678		101.31366			0.00		0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.42768		100.37288			0.00		0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.27881		100.21924			0.00		0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.28448		100.22369			0.00		0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.19881		100.13908			0.00		0	0.00

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	100.21276			100.14884			0.00	500,000,000	500,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.70596		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.71327		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71997		100.00000	9.64497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.70897			100.64905			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.75113			100.68755			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.77452			100.70891			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.77921			100.71318			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.90987			100.83248			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	101.19727			101.09476			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	15.61896		100.00000	15.41380			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	99.61607			99.56808			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	99.39950			99.35209			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	98.44725			98.39770			0.00	0	6,500,000,000.00
TSP158	On 05/02/2015	Spot Bond		0.00000	97.93000			97.87251			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	96.88041			96.83605			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	97.46458			97.40865			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	97.25113			97.19615			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	97.01101			96.95634			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	96.77372			96.71934			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	96.05614			96.00236			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	95.78445			95.73041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP169	On 08/01/2015	Spot Bond	0.00000	98.61842			98.56661			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.12183			95.06597			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	94.95328			94.89842			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.64748			94.59211			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.32173			94.26570			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	94.04132			93.98510			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	94.28665			94.17084			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	98.77061			98.72077			0.00	0	0.00
TSP177	On 16/04/2015	Spot Bond	100.00000	67.21915		100.00000	66.84982		3,550,000,000,000,000.00	35,500,000,000	18,500,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.16367		100.00000	14.06099			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	95.38461		100.00000	93.93939			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	100,000,000	100,000,000.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45501			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	101.49163			101.44020			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	101.43790			101.38654			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	101.16431			101.11139			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	101.09137			101.03856			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	101.05518			101.00242			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	54.32037		100.00000	53.10636			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.10479			100.05240			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	101.67755		100.00000	84.59014			0.00	31,000,000,000	23,700,000,000.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.62036			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	101.17847			101.11954			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.47597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM13	On 27/11/2014	Spot Bond	0.00000	101.06340			101.01023			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.95000	109.75226		9.02000	109.32103			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	100.40164			100.34649			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.43737			100.38270			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.46767			101.40545			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.51535			101.45113			0.00	40,000,000	40,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.51740			101.45311			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.43845			100.37801			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.44985			100.38778			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.13500	112.87065		7.20000	112.70297			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	242.57547		1.22000	242.35979			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.76000	104.84208		6.82500	104.74624			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.38000	107.31024		7.44500	107.09128			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.73500	108.35636		7.80000	108.03401			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.02500	107.86466		8.10000	107.45341			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09000	108.11827		8.16000	107.68577			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.39000	95.71867		6.45500	95.62720			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.32000	93.98349		6.38500	93.87600			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91500	99.33996		5.97000	99.28547			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.39000	95.70231		6.45500	95.61070			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.12500	70.73829		7.19000	70.47786			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	50.00000	100.00000	49.71595			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	26.46563	100.00000	26.31528			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>55,453,746,961,646,000.00</b>	<b>8,530,192,167</b>	<b>31 004 600 967.00</b>
<b>Grand Total:</b>										<b>55,453,747,927,583,800.00</b>	<b>8,530,261,313</b>	<b>31 008 302 199.00</b>