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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/12/2014

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 02/12/2014	Any day expiry		10.99520	10.99520		11.01990	11.01990		12.45	2,222,416.80	201	201.00
\$ / R	On 03/12/2014	Any day expiry		10.99520	10.99520		11.02000	11.02000		12.44	0.00	0	0.00
\$ / R	On 03/12/2014	Any day expiry	10.98	Put	34.23260	0.03423	39.86550	0.03987	34.233	12.76	0.00	0	4,000.00
\$ / R	On 04/12/2014	Any day expiry		10.99520	10.99520		11.05680	11.05680		12.42	2,222,416.80	201	0.00
\$ / R	On 10/12/2014	Any day expiry		11.00550	11.00550		11.03250	11.03250		11.46	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.00750	11.00750		11.03440	11.03440		11.44	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.00940	11.00940		11.03640	11.03640		11.43	1,310,338,788.00	119,020	912,938.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01190	0.00001	0.01590	0.00002	0.012	29.61	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.01600	0.00002	0.02930	0.00003	0.016	24.51	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.02150	0.00002	0.05820	0.00006	0.021	19.55	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.02360	0.00002	0.07330	0.00007	0.024	18.09	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.05570	0.00006	0.12060	0.00012	0.056	17.25	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	909.52790	0.90953	936.63340	0.93663	909.528	16.70	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.12790	0.00013	0.23340	0.00023	0.128	16.70	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	710.05400	0.71005	737.28470	0.73728	710.054	15.60	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.90020	0.00090	1.15590	0.00116	0.900	15.38	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	0.97470	0.00097	1.23580	0.00124	0.975	15.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	1.05510	0.00106	1.32120	0.00132	1.055	15.27	0.00	0	2,490.00

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	10.38	Put	1.23570	0.00124	1.51010	0.00151	1.236	15.16	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	1.44600	0.00145	1.72590	0.00173	1.446	15.05	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	1.97490	0.00197	2.25360	0.00225	1.975	14.83	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	2.13390	0.00213	2.40870	0.00241	2.134	14.77	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	2.87370	0.00287	3.14230	0.00314	2.874	14.53	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	3.09440	0.00309	3.35820	0.00336	3.094	14.47	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	3.58580	0.00359	3.87020	0.00387	3.586	14.35	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	4.46590	0.00447	4.77970	0.00478	4.466	14.16	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	6.40910	0.00641	6.76040	0.00676	6.409	13.86	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	7.93580	0.00794	8.29600	0.00830	7.936	13.68	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	12.92820	0.01293	13.23020	0.01323	12.928	13.25	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	295.25560	0.29526	322.47720	0.32248	295.256	13.07	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	286.35930	0.28636	313.54380	0.31354	286.359	13.01	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	251.50870	0.25151	278.48010	0.27848	251.509	12.77	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	234.57930	0.23458	261.39700	0.26140	234.579	12.65	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	26.85250	0.02685	26.57990	0.02658	26.853	12.59	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	28.62420	0.02862	28.25080	0.02825	28.624	12.53	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	186.18150	0.18618	212.28930	0.21229	186.182	12.28	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	156.27400	0.15627	181.64750	0.18165	156.274	12.04	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	55.89460	0.05589	53.54950	0.05355	55.895	11.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	59.20290	0.05920	56.58260	0.05658	59.203	11.80	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	62.66910	0.06267	59.75520	0.05976	62.669	11.74	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	115.69760	0.11570	139.47110	0.13947	115.698	11.68	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	91.91170	0.09191	114.23900	0.11424	91.912	11.43	0.00	0	30,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	82.51170	0.08251	77.83900	0.07784	82.512	11.43	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	74.58580	0.07459	91.56910	0.09157	74.586	11.66	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	66.96630	0.06697	82.12370	0.08212	66.966	11.78	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	56.75400	0.05675	70.50970	0.07051	56.754	11.95	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	144.25580	0.14426	130.55360	0.13055	144.256	12.01	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	45.21800	0.04522	57.17490	0.05717	45.218	12.18	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	40.25860	0.04026	51.35710	0.05136	40.259	12.30	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	29.91240	0.02991	39.01690	0.03902	29.912	12.59	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	220.51240	0.22051	202.61690	0.20262	220.512	12.59	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	22.04570	0.02205	29.40230	0.02940	22.046	12.87	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	20.72360	0.02072	27.76090	0.02776	20.724	12.93	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	15.15850	0.01516	20.75680	0.02076	15.158	13.22	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	12.53590	0.01254	17.39080	0.01739	12.536	13.39	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	9.10690	0.00911	12.90670	0.01291	9.107	13.68	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	8.54030	0.00854	12.15420	0.01215	8.540	13.74	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	495.07550	0.49508	470.23500	0.47023	495.076	14.32	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	2.38800	0.00239	3.43480	0.00343	2.388	15.14	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	2.16370	0.00216	3.11510	0.00312	2.164	15.32	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	2.06070	0.00206	2.96790	0.00297	2.061	15.41	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	1.23300	0.00123	1.77860	0.00178	1.233	16.40	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	1.07960	0.00108	1.55680	0.00156	1.080	16.67	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	0.76910	0.00077	1.10620	0.00111	0.769	17.39	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	0.65430	0.00065	0.93930	0.00094	0.654	17.75	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.55960	0.00056	0.80140	0.00080	0.560	18.11	0.00	0	500.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.53850	0.00054	0.77080	0.00077	0.539	18.20	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.44670	0.00045	0.63710	0.00064	0.447	18.65	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	991.04670	0.99105	964.23710	0.96424	991.047	18.65	297,314.01	300	397.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.43070	0.00043	0.61380	0.00061	0.431	18.74	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.31440	0.00031	0.44460	0.00044	0.314	19.54	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.13980	0.00014	0.20140	0.00020	0.140	20.85	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.13420	0.00013	0.19290	0.00019	0.134	20.92	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.01280	0.00001	0.01460	0.00001	0.013	25.75	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.01090	0.00001	0.01210	0.00001	0.011	26.16	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.00960	0.00001	0.00720	0.00001	0.010	27.91	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.01070	0.00001	0.00640	0.00001	0.011	28.30	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.05310	0.00005	0.00000	0.00000	0.053	48.56	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.01540	11.01540	11.04230	11.04230		11.00	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	28.77870	0.02878	27.93660	0.02794	28.779	12.02	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	56.34830	0.05635	0.00000	0.00000	56.348	11.57	1,679,990.00	13,000	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	182.63790	0.18264	167.35230	0.16735	182.638	11.72	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	0.70490	0.00070	0.99380	0.00099	0.705	17.12	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.09020	0.00009	0.07660	0.00008	0.090	34.44	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.02330	11.02330	11.05020	11.05020		11.01	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	196.51320	0.19651	180.30100	0.18030	196.513	11.76	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	28.07880	0.02808	34.82330	0.03482	28.079	12.51	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	324.77880	0.32478	304.62330	0.30462	324.779	12.51	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.03120	11.03120	11.05810	11.05810		10.93	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.09860	11.09860	11.12600	11.12600		10.86	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	72.15270	0.07215	65.28190	0.06528	72.153	10.58	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.12090	0.00112	1.07660	0.00108	1.121	23.11	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.14960	11.14960	11.17770	11.17770		11.18	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	93.89660	0.09390	84.54980	0.08455	93.897	10.69	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.63040	0.00063	0.61130	0.00061	0.630	18.68	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.15150	11.15150	11.17960	11.17960		11.18	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.15330	11.15330	11.18140	11.18140		11.19	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.18520	11.18520	11.21340	11.21340		11.42	310,434,040.80	27,754	141,976.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	11.05040	0.01105	9.36300	0.00936	11.050	11.08	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	23.68440	0.02368	20.73040	0.02073	23.684	10.84	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	43.16760	0.04317	38.66280	0.03866	43.168	10.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	76.93150	0.07693	70.06700	0.07007	76.931	10.57	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	90.39680	0.09040	82.54440	0.08254	90.397	10.66	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	102.23870	0.10224	93.56250	0.09356	102.239	10.72	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	105.34960	0.10535	96.46260	0.09646	105.350	10.74	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	139.87220	0.13987	128.79890	0.12880	139.872	10.91	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	365.87120	0.36587	380.72550	0.38073	365.871	11.08	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	189.58620	0.18959	175.78370	0.17578	189.586	11.11	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	199.69630	0.19970	207.60330	0.20760	199.696	12.20	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	458.30260	0.45830	437.41100	0.43741	458.303	12.43	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	164.18580	0.16419	170.78530	0.17079	164.186	12.75	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	161.94030	0.16194	168.45890	0.16846	161.940	12.78	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	151.23440	0.15123	157.36470	0.15736	151.234	12.98	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	109.16360	0.10916	113.76750	0.11377	109.164	13.97	0.00	0	500.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	905.90500	0.90591	881.64990	0.88165	905.905	14.58	543,543.00	600	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	91.10500	0.09111	95.04990	0.09505	91.105	14.58	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	52.33150	0.05233	54.90130	0.05490	52.331	16.51	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	48.06890	0.04807	50.49030	0.05049	48.069	16.79	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	46.59020	0.04659	48.95790	0.04896	46.590	16.89	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	30.57700	0.03058	32.36880	0.03237	30.577	18.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	14.03050	0.01403	16.55730	0.01656	14.030	22.59	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.20590	11.20590	11.23420	11.23420		11.48	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	112.34940	0.11235	102.47550	0.10248	112.349	10.82	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	205.39150	0.20539	0.00000	0.00000	205.392	11.22	386,604.80	2,083	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	169.99680	0.17000	0.00000	0.00000	169.997	13.02	382,313.82	2,083	2,083.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	14.58460	0.01458	17.00400	0.01700	14.585	24.76	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.21540	11.21540	11.24370	11.24370		11.45	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	287.14260	0.28714	272.28570	0.27229	287.143	11.45	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	88.37040	0.08837	92.03690	0.09204	88.370	15.37	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.26640	11.26640	11.29470	11.29470		11.61	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	123.78090	0.12378	113.93340	0.11393	123.781	10.75	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	26.07600	0.02608	28.28100	0.02828	26.076	25.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.32120	11.32120	11.34950	11.34950		11.71	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	130.19930	0.13020	120.37570	0.12038	130.199	10.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	181.15830	0.18116	169.71430	0.16971	181.158	10.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	213.24500	0.21325	220.22130	0.22022	213.245	13.77	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	32.08870	0.03209	34.43900	0.03444	32.089	24.87	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.35140	11.35140	11.37970	11.37970		11.89	137,635,725.00	12,125	29,704.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	117.46910	0.11747	112.74780	0.11275	117.469	10.69	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	121.91350	0.12191	117.05620	0.11706	121.914	10.66	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	133.65920	0.13366	128.40860	0.12841	133.659	10.61	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	201.66270	0.20166	189.82930	0.18983	201.663	11.03	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	210.21780	0.21022	198.16670	0.19817	210.218	11.07	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	246.40920	0.24641	233.50410	0.23350	246.409	11.26	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	255.93890	0.25594	242.83080	0.24283	255.939	11.31	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	361.44720	0.36145	346.44820	0.34645	361.447	11.77	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	422.45290	0.42245	404.91680	0.40492	422.453	12.05	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	310.77730	0.31078	319.84190	0.31984	310.777	12.73	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	137.91220	0.13791	142.18750	0.14219	137.912	16.11	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	107.97050	0.10797	111.19430	0.11119	107.970	17.23	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	94.69330	0.09469	97.45000	0.09745	94.693	17.89	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	83.02580	0.08303	85.37350	0.08537	83.026	18.62	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.37770	11.37770	11.40600	11.40600		12.07	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	140.32620	0.14033	133.16910	0.13317	140.326	10.73	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	34.99470	0.03499	36.22610	0.03623	34.995	24.54	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.43970	11.43970	11.46810	11.46810		12.24	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	151.16440	0.15116	144.29790	0.14430	151.164	10.86	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	45.08350	0.04508	45.85820	0.04586	45.084	24.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.49420	11.49420	11.52260	11.52260		12.36	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	158.57490	0.15857	152.19080	0.15219	158.575	10.93	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	48.43510	0.04844	48.56330	0.04856	48.435	24.32	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.52850	11.52850	11.55700	11.55700		12.52	0.00	0	4,785.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	107.53920		0.10754		104.14590	0.10415	107.539	10.98	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,043.97800		1.04398	1,068.64590	1.06865	1,043.978	10.97	0.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	217.04270		0.21704	207.89660	0.20790	217.043	11.00	0.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	754.02750		0.75403	773.04970	0.77305	754.028	11.05	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	225.52750		0.22553	216.04970	0.21605	225.528	11.05	0.00	0.00	0	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	372.21320		0.37221	378.14990	0.37815	372.213	13.89	0.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	278.43210		0.27843	281.79730	0.28180	278.432	15.37	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	208.69460		0.20869	210.55480	0.21055	208.695	16.91	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	148.07760		0.14808	149.05470	0.14905	148.078	22.35	0.00	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.55550		11.55550	11.58390	11.58390		12.55	0.00	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	165.02580		0.16503	159.36790	0.15937	165.026	10.98	0.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	54.97890		0.05498	58.68340	0.05868	54.979	24.17	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.61340		11.61340	11.64160	11.64160		12.73	0.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	171.60520		0.17161	165.10650	0.16511	171.605	11.07	0.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	67.52160		0.06752	67.65260	0.06765	67.522	24.26	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.66740		11.66740	11.69550	11.69550		12.87	0.00	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	175.81780		0.17582	168.54610	0.16855	175.818	11.10	0.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	63.90710		0.06391	65.91100	0.06591	63.907	24.06	0.00	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.69960		11.69960	11.72770	11.72770		13.02	0.00	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	973.58220		0.97358	992.96600	0.99297	973.582	11.24	0.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	223.98220		0.22398	215.26600	0.21527	223.982	11.24	0.00	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	940.01830		0.94002	959.03540	0.95904	940.018	11.27	0.00	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	317.62660		0.31763	321.30580	0.32131	317.627	16.76	0.00	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.72060		11.72060	11.74850	11.74850		13.02	0.00	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	180.77220		0.18077	173.15410	0.17315	180.772	11.19	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	61.17070		0.06117	65.44260	0.06544	61.171	23.86	0.00	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.00940		11.00940	11.03640	11.03640		11.43		1,200,024.60	109	1,814.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.18520		11.18520	11.21340	11.21340		11.42		111,852.00	10	648.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	23,705.67890		0.23706	24,635.46610	0.24635	23,705.679	11.73	0.00	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.35140		11.35140	11.37970	11.37970		11.89	0.00	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.52850		11.52850	11.55700	11.55700		12.52	0.00	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.32560		17.32560	17.27020	17.27020		12.07	0.00	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	96.70970		0.09671	85.24200	0.08524	96.710	13.88	844,980.00		6,000	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.34700		17.34700	17.29500	17.29500		10.96	247,472,302.00		14,266	50,590.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	133.21080		0.13321	167.14770	0.16715	133.211	10.96	0.00	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	194.42290		0.19442	233.82920	0.23383	194.423	11.35	0.00	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,154.08420		1.15408	1,206.26350	1.20626	1,154.084	15.10	0.00	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.05590		0.00006	0.06620	0.00007	0.056	17.32	0.00	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.04570		0.00005	0.02480	0.00002	0.046	18.29	0.00	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.46930		17.46930	17.41620	17.41620		10.42	0.00	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	818.87390		0.81887	862.28300	0.86228	818.874	11.38	0.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,073.17290		1.07317	1,121.29690	1.12130	1,073.173	12.10	0.00	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,195.77080		1.19577	1,244.92130	1.24492	1,195.771	12.50	0.00	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	1.96070		0.00196	1.85510	0.00186	1.961	18.73	0.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.72670		0.00173	1.65240	0.00165	1.727	21.17	0.00	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.72220		0.00172	1.64860	0.00165	1.722	21.24	0.00	0.00	0	6,938.00

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			17.61250		17.61250		17.55990	17.55990		11.06	11,201,550.00	636	10,954.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	94.50850		0.09451	101.22310	0.10122		94.509	10.57	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	163.64240		0.16364	174.59340	0.17459		163.642	10.72	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	95.05600		0.09506	87.11160	0.08711		95.056	13.25	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	71.66610		0.07167	65.55320	0.06555		71.666	13.56	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	49.29450		0.04929	45.62450	0.04562		49.294	14.25	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.86060		17.86060	17.80640	17.80640			11.76	0.00	0	2,092.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.12510		18.12510	18.06960	18.06960			12.29	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09336		0.09336	0.09315	0.09315			15.84	0.00	0	16,039.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09496		0.09496	0.09476	0.09476			13.60	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09647		0.09647	0.09626	0.09626			14.27	0.00	0	25.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.76280		13.76280	13.75780	13.75780			10.82	0.00	0	73,760.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	92.61920		0.09262	98.74690	0.09875		92.619	10.88	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	263.56830		0.26357	270.23940	0.27024		263.568	12.11	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	403.65850		0.40366	409.87020	0.40987		403.658	12.96	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.26910		0.00027	0.46620	0.00047		0.269	19.14	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.17650		0.00018	0.16190	0.00016		0.176	20.04	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.14070		0.00014	0.08440	0.00008		0.141	20.55	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.99250		13.99250	13.98820	13.98820			10.72	1,133,392.50	81	35,107.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	84.48400		0.08448	83.50520	0.08351		84.484	9.87	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	223.52960		0.22353	223.25090	0.22325		223.530	10.44	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	324.84010		0.32484	325.20910	0.32521		324.840	10.72	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	336.83800		0.33684	337.33210	0.33733		336.838	10.78	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	92.53230		0.09253	93.27290	0.09327		92.532	13.42	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	87.47640		0.08748	88.32500	0.08832		87.476	13.55	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	70.32460		0.07032	71.52240	0.07152		70.325	14.10	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	68.12190		0.06812	69.36170	0.06936		68.122	14.19	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	66.00600		0.06601	67.28530	0.06729		66.006	14.27	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	62.65690		0.06266	63.99640	0.06400		62.657	14.41	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	51.80630		0.05181	54.02930	0.05403		51.806	14.60	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.21110		14.21110	14.20660	14.20660			11.25	0.00	0	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	118.19000		0.11819	118.74470	0.11874		118.190	9.98	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	194.05100		0.19405	196.65290	0.19665		194.051	13.98	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.44910		14.44910	14.44520	14.44520			11.78	0.00	0	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.68410		14.68410	14.68050	14.68050			12.37	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	302.69360		0.30269	300.38170	0.30038		302.694	10.69	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	338.20700		0.33821	335.03970	0.33504		338.207	15.78	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 05/02/2015	Index Future			551.13500		551.13500	548.96300	548.96300				0.00	0	0.00
AL12	On 07/05/2015	Index Future			560.02700		560.02700	557.86200	557.86200				0.00	0	0.00
AL37	On 05/02/2015	Index Future			456.02100		456.02100	455.58600	455.58600				0.00	0	116.00
AL37	On 07/05/2015	Index Future			463.37800		463.37800	462.97200	462.97200				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 05/02/2015	Index Future			543.76200		543.76200		542.66700	542.66700			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			552.53500		552.53500		551.46500	551.46500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			495.28100		495.28100		494.04200	494.04200			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			503.27200		503.27200		502.05100	502.05100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			511.95600		511.95600		510.72000	510.72000			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.37840		9.37840		9.38160	9.38160		10.02	0.00	0	12,517.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	110.13600		0.11014		109.40550	0.10941	110.136	10.50	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	424.64530		0.42465		421.57170	0.42157	424.645	13.84	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.48040		0.00048		0.68450	0.00068	0.480	15.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.02370		0.00002		0.03680	0.00004	0.024	22.52	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.02190		0.00002		0.03160	0.00003	0.022	23.11	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.46390		9.46390		9.46680	9.46680		9.31	113,566.80	12	15,419.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.54540		9.54540		9.54720	9.54720		10.22	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.63230		9.63230		9.63480	9.63480		11.17	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.68660		9.68660		9.67310	9.67310		10.06	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.81950		9.81950		9.80600	9.80600		9.53	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			0.00330		0.00330		-0.01510	-0.01510			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			813.59840		813.59840		843.83380	843.83380			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			913.59660		913.59660		943.83090	943.83090			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			347.50150		347.50150		-350.28350	-350.28350			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			713.61350		713.61350		743.86310	743.86310			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.44500		11.44500		11.44700	11.44700		11.51	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.64100		11.64100		11.64430	11.64430		11.93	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78620		1.78620		1.79430	1.79430		10.00	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.79950		1.79950		1.80850	1.80850		10.63	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 05/02/2015	Bond Future			125.01708		125.01708		125.02988	125.02988			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.53557		125.53557		125.55550	125.55550			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 05/02/2015	Bond Future	9.17478		88.24363		9.22184	87.87578			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.24577		85.87985		9.29345	85.51228			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.30616		87.37931		9.35526	87.00552			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 05/02/2015	GOVI	492.77400		492.77400		491.73200	491.73200			24,638,700.00	5	416.00
GOVI	On 07/05/2015	GOVI	500.72400		500.72400		499.70300	499.70300			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	509.36500		509.36500		508.33100	508.33100			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.86760		118.86760		118.98941	118.98941			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.79605		120.79605		120.92815	120.92815			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 05/02/2015	Bond Future	126.82480		126.82480		126.60529	126.60529			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	128.88248		128.88248		128.66799	128.66799			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 05/02/2015	Bond Future	130.39259		130.39259		130.40713	130.40713			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	131.13878		131.13878		131.16115	131.16115			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 05/02/2015	Bond Future	139.20027		139.20027		138.69529	138.69529			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.45845		141.45845		140.95473	140.95473			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	226.18600		226.18600		226.04000	226.04000			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.85400		229.85400		229.72300	229.72300			0.00	0	81.00
IGOV	On 06/08/2015	Index Future	233.83900		233.83900		233.70800	233.70800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	612.63000		612.63000		612.31400	612.31400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	622.65900		622.65900		622.34500	622.34500			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			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 21/01/2015		Jibar Tradeable Future	6.08000	93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.12000	93.88000		6.13000	93.87000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.14000	93.86000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.18000	93.82000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.20000	93.80000		6.21000	93.79000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.28000	93.72000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.38000	93.62000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.48000	93.52000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.59000	93.41000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.69000	93.31000		6.74000	93.26000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12190	0.12190		0.12210	0.12210		13.53	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06010	0.06010		0.06220	0.06220		21.81	0.00	0	17.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05900	0.05900		0.06110	0.06110		19.86	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05640	0.05640		0.05830	0.05830			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.25010	1.25010		1.24660	1.24660			0.00	0	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.25100	1.25100		1.24750	1.24750			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.25190	1.25190		1.24840	1.24840			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.59412	123.90771		7.63071	123.58333		7.58	249,054,497.10	2,010	43,403.00
R186	On 05/02/2015	8.00	Put	397.10000	0.39710		484.63000	0.48463	397.100	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	325.76000	0.32576		402.11000	0.40211	325.760	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	2.35000	0.00235		3.81000	0.00381	2.350	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.63196	125.90795		7.66884	125.58723		7.66	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.65484	122.80455		7.69302	122.47851		8.10	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.65626	125.08213		7.69610	124.74742		7.83	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	638.41000	0.63841		690.65000	0.69065	638.410	8.28	0.00	0	2,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015		Bond Future	288.80671	288.80671		288.83965	288.83965			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.49169	293.49169		293.54500	293.54500			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			236.88446		236.88446		236.56438	236.56438			1,184,422.30	5	50,634.00
R202	On 07/05/2015	Bond Future			240.72715		240.72715		240.41835	240.41835			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.32525		106.03242		7.35692	105.83953		5.74	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future			7.35750		103.81935		7.38927	103.63077		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.37134		105.63155		7.40448	105.43987		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	104.85000		0.10485		116.92000	0.11692	104.850	6.62	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 05/02/2015	Bond Future			6.41289		107.68560		6.41362	107.68384		1.83	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,031.13000		3.03113		3,029.41000	3.02941	3,031.130	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.39782		105.25681		6.39518	105.26262		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.31322		107.09438		6.31011	107.10054		1.76	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 05/02/2015	Bond Future			8.02195		100.02757		8.05843	99.71398			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.06682		101.64278		8.10355	101.33144			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 05/02/2015	Bond Future			8.22019		103.26946		8.26179	102.89088			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.26675		100.78099		8.30877	100.40352			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.30185		102.54086		8.34508	102.15701			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 05/02/2015	Bond Future			8.35318		101.69686		8.39980	101.22753			2,252,585,449.00	22,150	36,001.00
R2037	On 07/05/2015	Bond Future			8.40021		103.33904		8.44738	102.86950			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.43788		100.88318		8.48635	100.40566			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 05/02/2015	Bond Future			6.71112		105.42724		6.71710	105.40667		2.87	0.00	0	10,267.00
R204	On 07/05/2015	Bond Future			6.72730		107.12909		6.73142	107.11575		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.70500		104.95994		6.70939	104.94662		3.00	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	33.94000		0.03394		35.56000	0.03556	33.940	3.21	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 05/02/2015	Bond Future			8.46755		103.27091		8.51923	102.70423			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.51394		104.93855		8.56631	104.37021			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.55165		102.38536		8.60541	101.80731			0.00	0	0.00

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 05/02/2015	Bond Future			8.44809		107.27349		8.50489	106.62996			0.00	0	40,873.00
R2048	On 07/05/2015	Bond Future			8.49019		104.57403		8.54778	103.92770			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.52323		106.39954		8.58228	105.74217			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			6.90895		101.91744		6.93576	101.80616		3.78	0.00	0	33,123.00
R207	On 07/05/2015	Bond Future			6.93657		103.56290		6.96324	103.45715		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,250.83000		3.25083	3,163.58000	3.16358		3,250.830	3.97	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.93500		101.72631		6.96339	101.61900		4.00	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,547.43000		2.54743	2,477.13000	2.47713		2,547.430	4.06	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 05/02/2015	Bond Future			7.09711		100.75233		7.12895	100.59789		4.63	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.12674		98.97868		7.15872	98.82886		4.92	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.13330		100.70667		7.16695	100.55450		4.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	67.85000		0.06785	76.20000	0.07620		67.850	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.10712		99.17019		7.14311	99.01301		4.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	267.13000		0.26713	289.08000	0.28908		267.130	5.18	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.26060		82.33043		8.30712	81.94118		11.37	0.00	0	28,455.00
R209	On 07/05/2015	Bond Future			8.30179		80.51130		8.34882	80.12156		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.33290		81.91710		8.38112	81.52072		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	315.71000		0.31571	354.99000	0.35499		315.710	13.26	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.62383		177.62383		177.64370	177.64370			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.42983		178.42983		178.46014	178.46014			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 05/02/2015	Bond Future	132.54390		132.54390		132.58805	132.58805			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	134.69432		134.69432		134.74838	134.74838			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 05/02/2015	Bond Future	137.49787		137.49787		137.51179	137.51179			0.00	0	14,564.00
R212	On 07/05/2015	Bond Future	139.72869		139.72869		139.75243	139.75243			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 05/02/2015	Bond Future	8.08324		93.50128		8.11970	93.19972		9.73	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future	8.12421		91.46570		8.16090	91.16587		10.49	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.15411		93.06224		8.19183	92.75739		10.70	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 05/02/2015	Bond Future	8.36162		83.29248		8.41325	82.83734		11.96	162,420,336.00	1,950	9,409.00
R214	On 07/05/2015	Bond Future	8.40179		81.34537		8.45406	80.88861		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.43281		82.76535		8.48637	82.30079		13.26	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	20,520.94000	20,520.94000			20,541.06000	20,541.06000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95990	4.95990			4.98390	4.98390		5.87	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.95070	4.95070			4.97210	4.97210		6.18	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.72490	1.72490			1.74570	1.74570		19.89	0.00	0	13.00
<b>Total for Derivatives :</b>											<b>4,718,104,225.33</b>	<b>224,601</b>	<b>4 216 737.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond	0.00000		101.21413			101.19321			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.61000		101.96739		6.61000	101.94945			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.47473			101.45244			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.87500		106.85237		7.88000	106.81106			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.04213			101.02059			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.53500		105.89880		8.56500	105.72535			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.20909			100.18542			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.29075			100.26687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond		8.74000	98.82773		8.74500	98.78806			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.06298		100.00000	10.01873			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.40904		10.84000	100.37977			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.73000	101.92633		6.73000	101.90792			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.24328			101.22010			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.19500	105.35044		8.19500	105.32707			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.30000	272.09982		2.30000	272.08283			460,000,000,000.00	200,000,000	100,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.47443			100.45464			0.00	30,000,000	10,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	102.13856			102.11857			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.63235			101.61070			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.69633			101.67384			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.73885			101.71580			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.13099			101.11064			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.86103			100.84108			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.55218			100.53169			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	97.84946		100.00000	97.58713			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	173.09829		2.04000	173.08865			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.78314		2.76000	162.77094			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	176.26479		2.17000	176.25440			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	185.79111		1.82000	185.78185			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.39125	79.86232		7.39125	79.84672			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.39125	79.86232		7.39125	79.84672			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	94.84000			94.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond		0.00000	101.60017			101.57676			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	93.98000			93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	93.02000			93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.45000			92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	91.08000			91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	90.47000			90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.16777			101.14772			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.05246			101.03157			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	90.12000			90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.77500	104.04668		6.79000	104.02667			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	89.40000			89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	89.90000			89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	88.84000			88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.32286			101.30274			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.90000	107.87871		6.90000	107.85850			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.06666			101.04417			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	87.49000			87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	86.95000			86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.65000	108.85096		2.64000	108.94146			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.41500	161.56379		2.41500	161.55314			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.32000	214.66682		2.33000	214.34508			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	85.64000			85.64000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	8.90000		95.39795		8.93000	95.20990			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		97.19000			97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.70000			100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.69678			102.67423			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		92.94000			92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		103.09000			103.21500			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		109.31620		9.63000	109.29734			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		96.39000			96.39000			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	8.96500		115.92157		9.00000	115.61995			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.24000		93.96090		8.27000	93.80109			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.44000			102.44000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		101.58000			101.58000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.06000		115.18054		9.09500	114.88136			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.82000			87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.85727			99.83588			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.74097			100.71897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	7.54500	108.78897	7.54500	108.76671					0.00	0	1,455,200,000.00
ABS11	On 09/04/2021	Spot Bond	8.24500	107.19598	8.27500	107.02101					0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.77000	101.36737	6.77000	101.34907					0.00	0	100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.27000	99.76221	8.29500	99.63165					0.00	0	647,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.16000	99.45720	9.19500	99.18836					0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.21000	104.60405	7.25000	104.53424				7,210,000,000,000.00	1,000,000,000	2,200,000,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.11000	275.94054	2.11000	275.92473					0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.50000	131.12482	1.49000	131.14683					0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000	133.29356	2.15000	133.28579					0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00497	100.00000	0.00495					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.99919	100.00000	65.83931					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.06000	104.71329	11.06000	104.68217					0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.39053		100.36145					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.60755	100.00000	6.59137					0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.39992		100.37017					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.53282		100.49356					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.38409	100.00000	39.28763					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.38113		100.35272					0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.68797	11.00000	66.66891					0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.20582	100.00000	25.14409					0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.75364		101.72809					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	101.91893			101.89108			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.67994			101.65542			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.72974			101.70452			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.75165			101.72613			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.93567			102.91137			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.93567			102.91137			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.95260			102.92817			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.95260			102.92817			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.91873			102.89458			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	92.89069			92.87203			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.65449			101.63324			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.53176			101.50695			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.69989			101.67508			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.74946			101.72395			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.76933			101.74354			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.72951			101.70428			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.64011			101.61614			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.67000	107.44412		8.69500	107.31430			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.87158			100.84773			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.53271			101.50898			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	86.84126			86.82120			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	170.54411			170.55169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	170.58142		170.58745			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.67986		101.65533			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.67541		102.65139			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.04078		100.02046			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.67374		102.64975			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	103.49372		103.46971			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.39760		103.37418			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.65222		101.62961			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.37950		101.35360			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.93804		102.91582			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.68586		101.66124			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.77832		102.75526			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.49477		101.47283			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.46087		101.43939			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.52668		101.50429			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.65019		101.62608			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.58043		101.55729			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.50075		101.47873			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.52269		101.50036			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.08856	10.23000	102.06043			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.54445		101.52181			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.51073		101.48856			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.32443		121.00853			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.81500	108.08648	8.82000	108.04219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	101.64414			101.62012			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.51203		1.75000	117.50643			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.66338			101.64241			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.52451			101.50215			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.61275			101.59047			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.66235			101.63936			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.56314			101.54156			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.95038			101.92832			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.29676			102.27203			0.00	0	4,209,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.30733			103.28496			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.54527			101.52395			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.69860			102.67693			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.65243			101.62959			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.60921			101.58567			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.69372			101.66900			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.71961			101.69452			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.93386			101.91311			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.19126			102.17031			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.72567			101.70050			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.72567			101.70050			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.82098			101.79575			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.62267			101.60025			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.82345			101.79692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	103.78271			103.75982			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.82098			101.79575			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.95638			94.93760			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.75955			101.73391			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.74168			101.71758			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.99379			123.00857			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.86684			123.88126			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.52344			101.50242			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.50954			101.48872			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.27738			100.25638			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.54726			101.52590			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.57041			101.54741			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.61275			101.59047			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.52542			101.50439			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.52344			101.50242			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.66196			101.63767			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	99.88395			100.42424			0.00	3,880,000,000	3,700,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.78080			100.75672			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.75918			100.73586			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.16642			100.14102			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.12913			100.11068			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.14063			100.12054			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.60117		100.00000	13.55823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.26045			100.24037			0.00	600,000,000	300,000,000.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.28626						0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.30342						0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.94259			100.92088			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.03417			101.01040			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.15614			101.12963			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.90467			100.88433			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.33000	99.86267		7.33000	99.84292			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.15934			101.13324			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	101.34557			101.31523			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.18500	103.27708		8.19000	103.23627			0.00	0	3,020,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.06000	116.28803		9.09500	116.03701			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.90000	107.26739		6.89000	107.25964			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	8.64000	104.02059		8.67000	103.80001			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.64254		100.00000	12.61441			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.44500	104.60382		9.48000	104.28663			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.66500	165.88658		2.66500	165.87452			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	99.97462			101.91625			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	99.92626			99.90785			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	99.92930			99.91099			0.00	0	0.00
APF01		On 26/09/2017	Spot Bond	0.00000	101.49421			101.46995			0.00	0	0.00
APF02		On 26/09/2019	Spot Bond	0.00000	100.84356			100.82054			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	101.57487			101.55564			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.16651			100.13873			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.46333			101.44371			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.56314			101.54156			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.90112			101.87272			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.87727			99.85277			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	105.88000			105.98000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.20000			93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	101.90891			101.88629			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	98.26310			98.00540			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57000	295.72203		2.58000	295.29796			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	99.98700			100.21759			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	102.10778			101.59081			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.10833			100.08343			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	94.65298			92.43785			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	96.96905			97.21048			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	101.01778			101.00023			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	101.14329			101.11916			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.52570			100.50377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond		2.58500	206.67864		2.59500	206.36983			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	27.44077		100.00000	27.26747			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.00133		100.00000	16.82986			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.12141		100.00000	16.94874			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.58106		100.00000	16.41383			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.85219			99.83257			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	101.42416			101.40454			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.40430			101.38497			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.39962			101.37825			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.28500	106.58064		8.29000	106.54026			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.75472			101.73356			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.01665			100.99617			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.52688			100.50770			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.21470			100.19470			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.81500	103.39035		8.84500	103.22556			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.14000	105.57260		7.14000	105.55226			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	36.93414		100.00000	36.77172			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	104.28121			104.25901			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.14500	106.15039		8.14500	106.12712			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.71747	103.46351		10.72979	103.42509			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.88260	102.28708		10.88543	102.25581			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89179	102.27331		10.89534	102.24165			0.00	0	0.00

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		101.94724			101.91567			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90236		102.25543		10.90686	102.22293			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.28817		103.35336		11.27535	103.35512			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.99146			101.95919			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.99146			101.95919			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.99152			101.95925			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.96747		101.97728		10.97979	101.93874			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94140		102.40388		10.95080	102.36745			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88260		102.28708		10.88543	102.25581			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.76085		102.65353		10.77641	102.61126			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.88825		102.28933		9.90649	102.24524			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.89424			101.86350			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.87380			101.84464			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.87380			101.84464			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.01230			100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.36245		102.04917		10.41014	101.96067			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.92000		102.32802		10.92000	102.29807			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.82119			101.79287			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.84500		100.30826		10.84500	100.27911			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.01231			100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.72638			101.69827			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.63360		9.28000	101.60827			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.84750			101.81876			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.68500		102.75767		10.69000	102.71588			0.00	0	0.00



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	101.79488			101.76697			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.83873			101.81013			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.83873			101.81013			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89380			99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.77383			101.74625			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.85860			101.82842			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.01229			100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.85860			101.82842			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.77733			101.74971			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.79708			101.76785			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.85869			101.82851			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.36373			101.34128			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.46109			101.43712			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.71747	103.98004		13.72979	103.93326			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.79525	103.71568		14.80717	103.65318			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.64642	103.17507		13.64672	103.13681			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.40736			102.36964			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.40736			102.36964			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.40736			102.36964			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.49460			102.45548			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.10151			102.06871			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	23.75046		100.00000	23.70540			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.88157		100.00000	21.82855			0.00	0	0.00

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		19.91468		100.00000	19.86644			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.29301		100.00000	12.26324			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.29301		100.00000	12.26324			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.86284		100.00000	14.82683			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.87839		100.00000	12.84720			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.89788			100.87870			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.86178			100.84139			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.07005			101.05111			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.13317			101.11313			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.38509		100.00000	8.36456			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.38509		100.00000	8.36456			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		182.05256		2.01000	182.04268			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.58000		165.76566		7.61500	164.91764			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.58000		166.01718		7.61500	165.17504			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.96500		102.29448		8.00000	101.98576			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		99.91718			99.89585			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.28500		100.84010		7.29000	100.80570			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.82676			101.80664			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.91553			100.89390			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.93343			100.91139			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.99308			100.96967			0.00	0	0.00

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		101.05269			101.02792			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.21914			101.19054			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		23.33341	100.00000	23.27688				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.73350			100.71154			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.74770			100.72533			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.75243			100.72992			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.80919			100.78504			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.88477			100.85845			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.82958	100.00000	22.77427				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.82958	100.00000	22.77427				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.60726			101.58676			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.72754			101.70551			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.76034			101.73789			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.69500		104.19443	7.69500	104.17270				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.85873			101.83503			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		102.03352			102.00759			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.33073	100.00000	16.29073				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.33073	100.00000	16.29073				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.41509			100.38791			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.42000		101.98370	10.44500	101.85931				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.07298			100.05104			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.94735			101.30608			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	7.99500	107.02736		8.00000	106.98522			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	98.86277			98.84500			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	98.66545			98.66120			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	97.11376			97.10457			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.23825			100.21842			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.27481			100.25219			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.23352			100.21552			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.24492			100.22604			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.26562			100.24513			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.35127			100.32417			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.49667			100.45683			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.99091		100.00000	65.82928			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.91510			100.89009			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.94088			100.91519			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	98.09097			98.07244			0.00	0	8,500,000,000.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	98.19466			98.15542			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.88341			93.86429			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	99.15771			99.14052			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	99.05474			99.03755			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	98.96916			98.95198			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	98.60382			98.58679			0.00	0	400,000,000.00
BTC010	On 24/11/2015	Spot Bond	0.00000	93.29738			93.27850			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	98.69040			98.67317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC012	On 26/02/2015	Spot Bond	0.00000		98.54990			98.53264			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		68.73823		100.00000	68.60902			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		28.94755		100.00000	28.87743			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.63924			101.61805			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.32944			100.30630			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.84500		110.28388		8.84500	110.25752			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.47249			106.44627			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.74500		103.12606		8.74500	103.10168			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.88500		101.07026		11.89000	101.02337			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.90135			100.87119			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.84500		106.20133		10.85000	106.15420			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.41100			100.38807			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.73500		101.93768		8.73500	101.91361			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.81021			98.77934			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.28500		102.25187		11.29000	102.20353			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.27898			101.25791			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		102.33685			102.30703			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.58696			100.56486			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.56500		96.21872		9.59500	96.07270			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.43000		123.77468		9.46500	123.51723			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.71000		111.41736		9.74500	111.15772			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.59000		119.75275		8.62500	119.46227			0.00	0	205,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.88165			99.85152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.04500	103.39210		11.04500	103.36139			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	103.55096			103.52149			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.64668			102.61701			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.67644			101.64820			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	101.87425			101.84791			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.10238			101.07449			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.88711			101.84209			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.02262			100.04535			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.59376			101.56771			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.65537			101.62837			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	101.72621			101.69810			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.51939			100.48108			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.51416			100.47623			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.54178			100.50187			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.47974			100.45453			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.67996			101.65544			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.36982			102.34840			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.26959		10.11000	104.24165			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.24883			101.22717			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.72571		2.76000	121.71665			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	121.67558		3.14000	121.66522			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.14426		8.25000	102.12145			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.85000	123.09300		2.85000	123.08338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond		2.40000	121.06086		2.40000	121.05286			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	102.34488			102.31107			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.15000	101.73642		8.14000	101.73122			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.96611			100.94439			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.98498			100.96228			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.20000	101.81225		8.19000	101.80698			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.20000	101.81225		8.19000	101.80698			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.25000	100.66690		8.24000	100.66299			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	101.71980			101.69473			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	101.89109			101.86363			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	101.03435			101.01452			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.60100		10.00000	104.57300			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	101.03435			101.01452			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.42172			100.39943			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.74285			101.71745			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.20886			100.18651			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.22141			100.19779			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.56517		9.35000	102.53970			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.56517		9.35000	102.53970			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.18774			100.16537			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.18822			100.16580			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	99.90436			101.72423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	101.56760			101.54568			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.62499			101.60357			0.00	200,000,000	200,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.62801			101.60662			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.56760			101.54568			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.56760			101.54568			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.62556			101.60335			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.45911			102.43550			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.05840			102.03439			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.56487			102.54137			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.56487			102.54137			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.56487			102.54137			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.96239			101.93815			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.61500	105.47663		8.62000	105.43395			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.62262			101.60191			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.94892			101.92065			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.96795			101.94637			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.95826			101.93682			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	102.02134			101.99814			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.21162			100.18910			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.22409			100.19770			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.20084			102.17786			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.74439			103.72120			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.93700			100.91696			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.73381			101.71255			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	101.52358			101.50123			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.54329			101.52200			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.91302			100.89019			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.50322			100.52871			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.95544			101.92791			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.72930			101.70158			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.11835			104.09297			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.45270			101.42624			0.00	0	360,000,000.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.71050			101.68306			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.49602			101.46888			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.83334			101.80668			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.45309			101.42607			0.00	0	560,000,000.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.61185			101.58495			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.60199			101.57715			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	129.72785			129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	103.13520			103.10982			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	130.15965			130.15965			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	129.15654			129.15654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	129.84228			129.84228			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	124.93424			124.93424			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	125.24993			125.24993			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.47602			100.45222			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.18000	97.08516		10.21000	96.90147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		10.70000	98.61918		10.73000	98.43231			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.53164			101.50791			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.84476			101.81920			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.46544			100.44218			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.89533			100.87325			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.81346			100.78929			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.81258		8.80500	100.78859			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.62267			101.60025			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.90411			100.88182			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	121.70713			121.70713			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	101.69607			101.67261			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.72581			101.70194			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.84080			101.81529			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.75970			101.73406			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.30615			100.26934			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.43653			102.40143			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.30591			80.24822			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.91905			101.89119			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.53164			101.50791			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	111.91187			111.91187			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	111.95752			111.95752			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.82626			100.80370			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.13194			102.10228			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.54044			101.51657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342		On 20/06/2017	Spot Bond	0.00000	102.42161			102.38672			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.99848			101.96950			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	101.54048			101.51790			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.78530			101.76058			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.81835			100.79601			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.52651			100.50351			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	101.49646			101.47328			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.78532			100.76314			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	102.06120			102.03986			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	102.35843			102.32570			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.75564			100.73378			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.87119			100.84965			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	101.47976			101.45937			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.09491		10.55000	102.06593			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.36000	109.38127		9.39000	109.16127			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.59496			101.57310			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.70988			100.68421			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.50000	110.89331		11.53000	110.68079			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.75802			100.73067			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.53000	110.45752		11.56000	110.25498			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	9.96000	109.81057		9.99000	109.61748			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.75802			100.73067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.87547			100.85219			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.95968			101.93249			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.80710			101.78207			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.84080			101.81529			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.62267			101.60025			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.59671			101.57196			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.86500		106.78605	8.89500		106.61370			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.89015			101.86053			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.79124			101.76644			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.15292	10.55000		102.12391			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		99.60413	11.00000		99.57346			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.89171			100.87063			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.82098			101.79575			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.90053			100.87874			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.29000		106.73644	11.32000		106.52372			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.99533			101.96763			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.62267			101.60025			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.95067			100.92472			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.73176			101.70781			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.71055			100.68493			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		101.16215			101.14113			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.97246			100.95198			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.85846			100.83732			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		87.60155			87.19756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond	0.00000		100.90861			100.88622			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.42037		7.01000	40.41287			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		174.08997			173.37603			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	7.96500		145.58225		8.00000	145.23448			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.58000		165.76566		7.61500	164.91764			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.58000		166.01718		7.61500	165.17504			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		93.87340			93.85425			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		93.82101			93.80170			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.26934			101.24559			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.26934			101.24559			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.73970			101.71434			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.62816			101.60436			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.65012			101.62601			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.25730			101.23412			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.65243			101.62959			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.89533			100.87325			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.50557			101.48481			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.58298			101.56113			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.57306			101.55135			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.58298			101.56113			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.19380			100.16800			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.19551			101.17087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.87000	106.00315		8.87000	105.98937			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.09500	102.68890		8.09500	102.66663			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.50500	115.47599		9.53500	115.25701			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.94000	102.60323		7.94000	102.58140			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.07500	110.16331		9.10500	109.98750			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.14000	106.38058		9.17000	106.15873			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.49000	99.37357		9.52000	99.18064			949,000,000,000.00	100,000,000	100,000,000.00
COT02	On 03/04/2028	Spot Bond	10.31000	100.92108		10.34500	100.64440			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.31000	93.85183		10.34500	93.58561			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.12929			100.09908			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.01314			100.03908			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.96337			100.94292			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.18581			100.16366			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.52940			101.50652			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.87329			100.85582			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.06244		100.00000	19.39457			0.00	0	11,200,000,000.00
CPV01	On 30/06/2029	Spot Bond	0.10840	105.51845		0.10870	105.32295			2,775,040,000,000.00	25,600,000,000	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.79962		100.00000	11.77071			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.78526		100.00000	4.77016			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.70807		100.00000	11.67112			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.76013			100.74024			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.42000	99.83562		7.42000	99.81552			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.15515			100.13788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG54	On 03/03/2015	Spot Bond	0.00000		100.01722			100.00000			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.24506			100.22617			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		53.38393	100.00000	52.98323				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.90305			99.88291			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.25741			101.23437			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		102.69100			102.67205			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		102.31292			102.29381			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		98.60068			98.56784			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.12798			102.09839			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.44433			101.40861			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		102.39498			102.36157			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.85071			101.82506			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.88505			101.85401			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.06500		108.99323	8.09500	108.81509				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.00000		110.97683	6.99000	110.97137				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.85500		109.71357	7.88000	109.58160				0.00	0	1,505,100,000.00
DV23	On 27/02/2023	Spot Bond	8.57000		110.98675	8.60000	110.77758			393,138,466,000.00	45,873,800	1,095,992,900.00	
DV24	On 18/02/2024	Spot Bond	8.77000		108.54891	8.80000	108.32984				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.99500		111.70208	9.03000	111.38084				0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		99.91631			99.89881			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		99.85810			99.84039			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.32621			101.30772			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.21539			101.19695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000	101.48826			101.46930			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.24402			100.22521			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.41667			100.39638			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.47539			101.45538			0.00	0	1,300,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.71884			101.27983			0.00	81,600,000,000	40,800,000,000.00
E170	On 01/08/2020	Spot Bond	7.34000	132.67669		7.36500	132.51693			0.00	0	2,250,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	93.44014			93.39062			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	137.01194		0.20000	137.01120			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05500	123.58954		2.05500	123.58257			657,600,000,000.00	320,000,000	80,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06500	111.03647		2.06500	111.03017			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	112.00506		2.07500	111.99877			0.00	0	9,250,000,000.00
EL31	On 02/06/2031	Spot Bond	2.17000	102.41607		2.18000	102.26814			0.00	0	6,400,000,000.00
EL36	On 31/01/2036	Spot Bond	2.25000	0.00000		2.25000	2.25000			0.00	0	0.00
EL37	On 31/01/2037	Spot Bond	2.25000	100.03772		2.25000	2.25000			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.96500	110.62858		8.99500	110.46577			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.81500	111.48466		8.84500	111.30789			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.36000	105.07388		9.39500	104.82551			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.62000	98.32014		9.65500	98.13624			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.77000	105.63600		9.80500	105.43637			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.36463			100.34276			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	94.67867			94.65981			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond	0.00000		99.84848			99.82842			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.59820			100.57569			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.57545			100.55376			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.32062			100.30265			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.54533			100.52472			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.78596			100.76849			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		66.89039		100.00000	66.67926			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		89.88649		100.00000	89.68033			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.92000		106.54282		10.92000	106.51205			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.76464			103.73741			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.69279			99.66653			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.55569			101.53156			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.26500		99.58942		9.27000	99.55067			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.31313			101.29040			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.13034			100.10859			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		100.37546			100.35224			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.39830			100.37373			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.33629			100.31657			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.34984			100.32933			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.33358			100.31401			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.34488			100.32464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.34358			100.32223			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.33899			100.31791			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.11000		102.47840		7.11000	102.45873			0.00	0	40,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.22500		107.10071		7.23000	107.06452			403,882,557,500.00	55,900,700	26,715,806,100.00
ES23	On 25/01/2023	Spot Bond	7.94000		115.74791		7.97000	115.53243			823,915,538,000.00	103,767,700	4,655,373,400.00
ES26	On 02/04/2026	Spot Bond	8.30000		98.07710		8.33500	97.80722			2,114,836,680,000.00	254,799,600	14,934,910,800.00
ES33	On 15/09/2033	Spot Bond	9.11500		87.24139		9.16000	86.86402			1,335,428,623,500.00	146,508,900	33,278,803,900.00
ES42	On 25/04/2042	Spot Bond	9.18000		94.14423		9.23000	93.65346			0.00	0	21,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.32552			100.30265			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.33553			100.31199			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.21354			100.19073			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.00430			100.98257			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.47539			101.45141			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.28080			100.25786			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		101.62247			101.60315			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		101.10439			101.08502			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.25553			100.23455			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	100.00000		35.90414		100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.08958		100.00000	11.06271			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.79251		100.00000	10.76636			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.68371			101.66224			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.27992			100.25567			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.88044			101.85646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000	102.01156			101.98591			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.78500	102.89422		8.79000	102.85343			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.59827			101.57981			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.59820			101.57975			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.84813			100.82489			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	105.33102			105.30866			0.00	0	20,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.04219			100.02112			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.04294			100.02149			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.56500	102.12253		9.59500	101.95185			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.48500	110.32332		10.49000	110.27587			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.83920			101.81246			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	133.29356		2.15000	133.28579			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	275.32984		2.14000	275.31385			428,000,000,000.00	200,000,000	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	111.69099		2.35500	111.78503			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39500	161.92562		2.39500	161.91504			479,000,000,000.00	200,000,000	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.21000	218.09254		2.22000	217.76525			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.17000	107.66836		7.17000	107.64742			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.77600	63.26065		7.77600	63.21928			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44900	40.03482		9.45000	40.00158			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.71325		9.69000	38.68046			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	82.83133		100.00000	82.65840			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.02759			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
FRC109		On 20/06/2017	Spot Bond	0.00000	101.93896			101.91083			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.68001			101.65548			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.84337			101.81657			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.82098			101.79575			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.73573			101.71171			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	102.02422			101.99686			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.79124			101.76644			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	101.90421			101.87780			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.34556			102.31286			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.27636			102.24464			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	19.73152		100.09221	19.68315			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.62664			101.60417			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.28580			112.14948			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.15779			102.12661			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.32342			104.29822			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.80343			101.77719			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	101.82338			101.79686			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.66602			101.64168			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.70202			101.67848			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.22691			102.19591			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.67226			101.64915			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.21368		13.22500	59.19252			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.57703			101.55525			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.57901			101.55722			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.31733			102.28391			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.65044			101.62764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	3.59500	100.00109		3.58500	100.08072			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.72185			101.69803			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.72185			101.69803			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.30000			100.27685			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.53164			101.50791			0.00	0	400,000,000.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.74199			99.71860			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.62267			101.60025			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.58497			101.56308			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.72094			100.69495			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.85467			101.82897			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.50781			100.48664			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.71352			100.68779			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.93739			100.91243			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.12798			102.09839			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.68615			101.66284			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.08487			102.05605			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.56711			101.54548			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.70202			101.67848			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.70202			101.67848			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.60731			101.58681			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.32357			101.30229			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.39567			101.37323			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.48397			101.46408			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.14022			101.11969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	101.79719			101.77230			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.12489			101.10425			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.46609			101.44617			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.10193			101.08125			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.10492			101.08419			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.06940			101.04630			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.97173			100.95069			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.06940			101.04630			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.96783			100.94687			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.63973			100.61572			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	98.84661		8.75000	98.84194			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	103.51142			103.48838			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.01377		100.00000	9.98216			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.14929		100.00000	9.12042			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	101.61960			101.59119			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.59575		100.00000	1.58748			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	101.48371			101.45940			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	25.37319		100.00000	25.18275			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.59978			100.57640			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.51382		100.00000	0.50693			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	23.20332		100.00000	23.02916			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.59974			100.57636			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.83280		100.00000	10.75149			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.59829			100.57496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond		0.00000	100.56841			100.54619			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.66932			100.64590			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.62869			100.60663			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.96000	126.55014		2.96000	126.54003			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.49799			100.47619			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.49151			100.46998			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.49151			100.46998			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.31506			100.29137			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.80937			101.78305			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.79945			101.77327			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.98179			101.95873			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.84554			100.82171			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.49000	122.34929		3.49000	122.33779			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.83131			101.80468			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.84924			101.82236			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.54000	121.96131		3.54000	121.94967			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.52000	122.11633		3.52000	122.10475			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.82000	127.58283		2.81000	127.59954			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.89000	134.86934		2.88000	134.88267			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.94756			100.92095			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.60024			101.57683			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.81940			101.79293			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	102.48861			102.46990			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	102.11406			102.08349			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.03842			102.00890			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.74763			101.72345			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.74564			101.72148			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.85184			102.82335			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.55262			101.53282			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.90611		100.00000	10.87939			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	33.01264		100.00000	32.93089			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	62.08058		100.00000	61.88675			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.73606		100.00000	17.68009			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	7.16815		100.00000	7.07789			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.96000	151.69288		4.95000	151.67668			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.37955			101.35801			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.95543			101.93528			0.00	500,000,000	500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.04428			102.02406			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.34946			101.32785			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.24988			101.22952			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.28571			100.26421			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	101.04720			101.02646			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.92800	107.80280		1.94300	107.32859			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000	136.98603		2.37000	136.72939			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.88312			100.86223			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.17643		10.38000	101.14826			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.17643		10.38000	101.14826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.84743			100.82296			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		110.53186		2.51000	110.32923			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000		208.60405		2.53000	208.29211			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		111.11982		2.48000	110.91598			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.07522			101.05743			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000		207.71270		2.56000	207.40220			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.93902			100.91264			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.83533		2.44000	110.92830			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.36719		2.57000	109.16696			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.25082			101.23266			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		50.34600			50.56300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.51461			100.49510			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		107.36455		2.67500	107.16841			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.67000		258.71307		2.68000	258.32688			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		256.88244		2.73000	256.49919			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.65008		2.37000	97.73225			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75000		201.88761		2.76000	201.58652			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		265.18999		2.65000	265.17094			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		275.12664		2.15000	275.11058			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		260.95368		2.87000	260.93338			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		129.33202		2.62000	129.32286			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.81677			100.79434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.15000		129.21789		2.15000	129.21036			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.01339			100.99009			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.25937			101.23713			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.65299			100.63013			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.71844		2.35000	110.48563			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.78552		104.97509	20.73177			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.41355		101.07593	25.35071			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		17.00426		100.44759	16.96245			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.64807		100.76967	23.58976			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	2.04000		118.83036		2.05000	118.57693			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	2.31000		112.24862		2.30000	112.34337			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.64622			98.64513			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		111.94408		2.33000	112.03843			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.14304			100.11058			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		343.48331		2.35000	343.46140			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.51415			100.49172			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.15148			100.12823			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	6.28000		102.60955		6.28000	102.59220			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.24000		102.99798		7.23000	102.99436			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.53500		104.23861		7.53500	104.21732			0.00	0	4,000,000,000.00
FRX18	On 14/04/2018	Spot Bond	7.68500		109.64971		7.69000	109.61168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.11000	104.03266		8.13500	103.90738			0.00	0	817,800,000.00
FRX20	On 01/10/2020	Spot Bond	8.33500	103.40264		8.36500	103.24161			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.93000	95.23288		8.96000	95.04517			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.01000	111.15130		9.04500	110.87992			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.35000	102.70539		9.38500	102.43083			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.77500	100.46814		9.81000	100.16538			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.78500	83.86289		9.83500	83.43325			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.38100			101.36064			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.43087			101.40982			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.45081			101.42947			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.50061			101.47858			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.58032			101.55718			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.64010			101.61612			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.89903			101.87145			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	100.26534			100.24521			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.27657			100.25563			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.10930			100.25811			0.00	44,000,000,000	22,000,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.28675			100.26508			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.29804			100.27556			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.30744			100.28429			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.34877			100.32265			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.31479			101.29304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	101.44329			101.42304			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.49500	103.45746		8.49500	103.43381			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.83836			100.82089			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.73808			100.71846			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.75337			100.73334			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.78291			100.76210			0.00	880,000,000	220,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.81956			100.79777			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.87040			100.84724			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	99.92197			99.90183			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.11481			101.09419			0.00	50,000,000	50,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.03951			101.01803			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.76425			102.74424			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.88915			100.86970			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.86387			99.84342			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.28538			100.26193			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.46846			101.44570			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.18840			100.16810			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.29858			101.27970			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.62134			102.59854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.96648			100.94010			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	14.07979		100.00000	13.97410			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.18994			101.16980			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.78491			99.76383			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.64615			100.62427			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.65368			100.63156			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.87877			100.86119			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.84625			100.82862			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
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.96090			100.93877			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.08721	98.68222		7.07739	98.67852			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	101.00363			100.98054			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.08823	104.41639		8.07842	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	101.05854			101.03423			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.53886	104.41639		8.52907	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	101.12562			101.09980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.04597			101.02336			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.16853			101.14444			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.20911			101.18419			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.58267			100.55922			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.52500		105.59516		8.52500	105.57121			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.58000		113.15404		7.60500	113.01100			1,516,000,000,000.00	200,000,000	12,930,770,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		279.01825		1.96000	279.00340			392,000,000,000.00	200,000,000	12,628,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		285.34526		1.96000	285.33008			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.07500		104.73638		9.12000	104.29803			0.00	0	12,614,286,800.00
HWAY35	On 31/07/2035	Spot Bond	9.07500		104.76499		9.12000	104.31909			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		94.30052		100.00000	94.05685			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.59526		100.00000	24.53502			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		61.99824		100.00000	61.84804			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		29.62788		100.00000	29.55610			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.69587		100.00000	21.64331			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		95.81522		100.00000	95.56764			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		118.64773		1.69000	118.75056			10,549,665,520,000.00	6,205,685,600	15,424,732,500.00
I2038	On 31/01/2038	Spot Bond	1.74000		126.65629		1.75000	126.42058			84,415,374,072,000.00	48,514,582,800	87,823,900,000.00
I2046	On 31/03/2046	Spot Bond	1.72000		128.90370		1.72000	128.89763			4,457,170,848,000.00	2,591,378,400	65,472,689,200.00
I2050	On 31/12/2050	Spot Bond	1.74000		139.03617		1.75500	138.51506			8,982,500,136,000.00	5,162,356,400	56,486,578,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		97.00000			96.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.06000		103.21843		7.06000	103.19885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond		0.00000	100.14988			100.13110			0.00	7,000,000,000	3,500,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	102.00785			101.98617			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.75000	104.18392		7.74000	104.17423			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.39500	109.62059		7.39500	109.59860			1,479,000,000,000.00	200,000,000	200,000,000.00
IBL28	On 18/08/2016	Spot Bond		7.57000	103.50964		7.56000	103.50465			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.64143			100.61965			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.66000	130.68896		1.65000	130.71031			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.22000	132.69483		2.22000	132.68687			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.43022			101.41129			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.95206			101.93153			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.51500	105.11879		7.51500	105.09749			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.87588			101.85657			0.00	29,400,000,000	14,700,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.65724			102.63662			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.46955			100.44871			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.11500	103.23166		8.12000	103.19230			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.53000	97.56724		8.55500	97.44646			0.00	0	2,393,600,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.46142			101.44063			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.59500	100.50218		7.59500	100.48161			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.58000	105.33971		8.60500	105.20376			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.54487			100.52416			0.00	200,000,000	50,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.67972			100.65864			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.47548		7.90000	101.45412			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.89500	103.43148		7.90000	103.39401			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000	100.74860			100.72548			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.40987			100.38926			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.16500	105.30366		7.16500	105.28352			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.85500	107.47911		7.86000	107.43847			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.99000	110.81776		9.02000	110.59673			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.30161			101.28013			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.79726			100.77687			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.71056			100.68985			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.72527			100.70415			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.73985			100.71832			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00630		100.00000	0.00628			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.91834			100.89830			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.86563			100.84466			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.21500	101.54408		8.24500	101.38340			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.20489			100.18316			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.21151			100.18913			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.31000	101.79576		9.34500	101.54392			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.62534		5.00000	100.61181			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.62534		5.00000	100.61181			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.70529		5.00000	101.69164			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.62605		5.00000	100.61240			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.89013		4.00000	100.87909			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.52364		4.00000	100.51270			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.99766		100.00000	32.89464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.81150	100.00000	32.70907				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.81150	100.00000	32.70907				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.21972	9.20000	106.19347				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.51995		101.49434				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		101.51995		101.49434				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.40549		100.38049				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.11754	100.00000	8.87506				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		101.29484		101.27685				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		87.32057	100.00000	87.11217				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.50000		102.04973	8.49000	102.02930				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.27618		100.24754				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.02073	100.00000	13.98676				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		62.08058	100.00000	61.88675				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.47162	100.00000	10.42557				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		19.27370	100.00000	19.09401				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		12.60162	100.00000	100.00000				0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.96577	6.25000	99.98288				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.86320	6.25000	99.81200				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.72678	6.25000	99.67571				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	100.00000		91.70854	100.00000	100.00000				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.25167	6.40000	99.19988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA504	On 20/01/2015	Spot Bond	6.40000		99.13091		6.40000	99.07924			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000		99.01044		6.40000	98.95890			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.88169		6.45000	98.82988			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.76089		6.45000	98.70921			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.64038		6.45000	98.58883			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.52017		6.45000	98.46874			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.68218			101.65475			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.71747		103.05326		10.72979	103.01499			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.71747		102.14564		10.72979	102.10771			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.75920			101.73356			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.83535			99.80705			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.72571			101.70054			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.09549		6.50000	101.07772			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.77142			101.74690			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.47915			95.47915			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.63802			101.61737			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.99598			100.97660			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.70202			101.67848			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.97895			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		101.32483			101.30662			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		101.30640			101.28861			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.55512			100.53705			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.43291			100.41489			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.29750			100.27775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond		0.00000	100.29426			100.27471			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	96.16672			96.15005			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	102.87028			102.85257			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.88959			100.87160			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	101.45562			101.43671			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	105.17186			105.15237			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	103.40919			103.39064			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	101.77733			101.74971			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	104.05616			104.03685			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.62743			100.59779			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.21342			101.19319			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.09485			101.07314			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.10898			101.08699			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.26000	102.37454		8.25000	102.37300			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.33118			101.31017			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.36260			101.34109			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.38357			101.36173			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.02575			101.00454			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.07745			101.05519			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	102.22092			102.20422			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.01500	102.06539		9.04500	101.89450			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.67645			101.65207			0.00	120,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.08500	105.97988		8.08500	105.95669			0.00	0	2,057,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.23280			101.21145			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.18697			101.16473			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.59911			100.57648			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.78948			101.76343			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.24000	105.95778		8.24000	105.93441			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	103.37712			103.35259			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.90921			99.88586			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000	126.78960		3.31000	126.77828			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500	142.09383		3.57500	142.08000			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.49483			101.47080			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.22934			101.20505			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.15331			101.12832			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.82265			99.79936			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.56498			101.53866			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	99.06903		3.69000	99.14752			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	105.36419		3.69000	105.40419			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.83659			99.81226			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.49991			100.47370			0.00	0	200,000,000.00
IV08	On 30/04/2018	Spot Bond	9.73500	112.62958		9.74000	112.58477			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.08986			101.06182			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67500	140.54706		3.67500	140.53301			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000	99.94866		6.25000	99.89737			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	99.82906		6.25000	99.77789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA502	On 08/01/2015	Spot Bond	6.40000		99.33811		6.40000	99.28623			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000		99.21714		6.40000	99.16538			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		99.09646		6.40000	99.04483			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000		98.97607		6.40000	98.92457			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.84714		6.45000	98.79537			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.72643		6.45000	98.67478			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.60601		6.45000	98.55449			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.48588		6.45000	98.43449			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.49465			100.47109			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.33813			101.31816			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.06943			101.04920			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.17664			101.15625			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.27554			100.25468			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.22370			100.19996			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.01193			100.03828			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.09502			101.07334			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.10209			101.08027			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.11622			101.09412			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.05261			101.03176			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.95479			100.93280			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.75941			100.73733			0.00	0	4,033,300,000.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.62289			101.60051			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.35107			100.32933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	100.15304			100.13236			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.15154			100.13104			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.33866			101.31657			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.04885			101.02958			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.83617			100.81483			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.68141			100.66151			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	101.50875			101.48789			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	101.39051			101.36708			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	101.42592			101.40194			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	101.42591			101.40193			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.45500	106.68003		8.46000	106.63686			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.58264		100.00000	14.52781			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.57298		100.00000	11.52209			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.93926			100.91890			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.63500	106.91559		8.66500	106.73850			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.77388			100.75139			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.41109			100.38934			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	101.57443			101.55435			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	102.30946			102.29210			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.80275			100.78223			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	102.01560			101.99473			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.04000	101.14576		7.04000	101.12654			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.62466			100.60120			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.28550			100.26204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC050	On 03/12/2017	Spot Bond	100.00000		8.90717	100.00000	100.00000				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		85.18764	100.00000	84.99226				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.76491		100.74204				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		89.55967	100.00000	89.34387				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.81045		100.78794				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.81767	100.00000	33.73575				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.49676		101.47394				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		88.04758	100.00000	87.83894				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		92.74988	100.00000	92.53010				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		86.90654	100.00000	86.70349				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		98.01157	100.00000	97.75297				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		99.77759		99.75585				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		99.76905		99.74653				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		99.91106		99.88885				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.73627	100.00000	55.60125				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.23965		102.21543				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.80117		100.77426				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.96000		145.43120	7.99500	145.03735				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.60947		101.58778				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.50911		101.48878				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.69690		99.66930				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.09071		100.07170				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.49608		101.47473				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK08	On 30/10/2019	Spot Bond	0.00000	101.49152			101.46873			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.53000	100.50645		9.55500	100.38302			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.71924			100.69699			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.19500	101.09092		8.19500	101.06886			0.00	0	3,391,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.24500	99.55323		8.24500	99.53113			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.71000	104.77550		8.73500	104.63941			0.00	0	652,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.68221			99.65183			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.56000	100.83136		9.56000	100.80564			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.65306			99.62003			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.26857			100.23746			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	102.20520			102.18390			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	102.34558			102.32290			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	102.51365			102.48930			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	99.93029			99.91286			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	99.37770			99.36041			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.98175			100.96401			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	98.91115			98.89387			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.37958			100.36063			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	99.59700			99.59132			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.71137			101.69312			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.72383			101.70545			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.79488			101.76697			0.00	550,000,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	101.07954			101.05978			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.61677			101.59761			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.20997			102.18978			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.52539			101.50358			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.12425			100.10577			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.43915			100.41860			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.91043			100.89155			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.04087			101.02075			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	94.15525			94.13892			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.52244			100.50193			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.53416			100.51321			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		85.17560	100.00000	84.98069				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		39.19141	100.00000	39.09543				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		95.28796	100.00000	95.03916				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		19.42316	100.00000	19.33774				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		24.99363	100.00000	24.80603				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		25.15614	100.00000	24.96732				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.13191	100.00000	21.96579				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.11500	104.52461		8.12000	104.48330			0.00	0	551,900,000.00
MBSA02	On 15/04/2019	Spot Bond		8.13500	103.98658		8.14000	103.94543			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	99.76863			99.74609			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	99.78486			99.76379			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.02418			101.00385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.19862			101.17799			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	103.04902			103.02719			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	103.19090			103.16808			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.33000	103.52621		7.33000	103.50574			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.10500	108.06926		8.11000	108.02837			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.89000	109.91579		8.92000	109.72887			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.06000	104.43427		6.07500	104.41645			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.44082			101.41963			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.49066			101.46876			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.88000	107.40952		8.90500	107.28381			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.21000	102.82039		7.21000	102.80028			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.12786			100.09791			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.25500	101.26549		8.25500	101.24300			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	101.63454			101.61286			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		8.76500	108.32313		8.79500	108.14929			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.06806		100.00000	8.55855			0.00	30,344,000,000	75,000,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.53218		100.00000	16.49169			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.38174			100.35402			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.95500	101.26726		7.95500	101.24555			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.16000	104.93650		7.16000	104.91645		10,382,000,000,000.00	1,450,000,000	2,420,000,000.00	
MTN04	On 13/07/2017	Spot Bond		7.94500	109.00531		7.94500	108.98224			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.38496		100.89771	6.36937			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.46973		100.61875	6.45397			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.41090			100.38915			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.44349			100.42011			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.48123			100.45597			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.61964		100.00000	0.61814			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.61964		100.00000	0.61814			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.35500	99.79158		8.38500	99.59785			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	101.43440		7.59000	101.41387			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.40000	102.55181		8.42500	102.41109			0.00	0	100,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.21500	107.58111		8.24500	107.40700			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.29423			100.27345			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.69000	108.55526		8.72000	108.33322			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.38599			101.36526			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.57500	107.57976		8.60500	107.40349			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.31276			100.29230			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.44906			101.42814			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.95565			100.93603			0.00	120,000,000	30,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.25135			100.22397			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.39476			101.37536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.34375			101.32170			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.42180			101.40139			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.43046			100.41090			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03000		104.93280		7.03000	104.91277			703,000,000,000.00	100,000,000	2,600,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.85459			102.83467			0.00	160,000,000	320,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.93500		116.16200		7.94000	116.11588			0.00	0	1,375,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.13500		38.45886		10.17000	38.32792			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.96000		102.18990		6.96000	102.17090			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.15686			101.13578			0.00	2,620,000,000	1,280,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.02171			100.99823			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.36000		104.28042		7.35000	104.27205			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.47059			101.44854			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.46908			100.44849			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		102.03411			102.01371			0.00	200,000,000	200,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.29578			101.27291			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.11831			101.09524			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.01521			100.04045			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		93.32912			93.31064			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.03806			100.01916			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.81218			100.78989			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.77400			100.75151			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		89.68170			89.66260			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.36266			101.34380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.37774			100.35443			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.55541			101.53262			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.47569			101.45401			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.97605			101.95433			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.42684			101.40584			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.41026			101.39084			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.40927			101.38986			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.68167			100.66064			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.62267			101.60025			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.30500	110.43167		9.34000	110.17758			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.61275			101.59047			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.34000	109.36540		9.37500	109.10571			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.62267			101.60025			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.45991			101.43979			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.50009			101.47996			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.63854			101.61590			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.65838			101.63546			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.75000	104.33120		7.75000	104.30930			465,000,000,000.00	60,000,000	30,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.92544			100.90016			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.90341			101.87193			0.00	0	80,000,000.00
NED15	On 08/04/2024	Spot Bond		9.31500	108.78890		9.32000	108.72945			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	103.24456			103.22110			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.22004			101.19579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		101.06733			101.04878			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.34500		112.13176		11.34500	112.09759			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		102.82765			103.12438			0.00	0	1,500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.35881			100.33534			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		168.36023		2.16000	168.35035			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		138.53792		2.60000	138.52820			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.93000		109.71780		7.95500	109.57829			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		99.89732			99.87931			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.56000		108.45599		8.58500	108.31753			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.20345			100.18174			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.31194			100.29182			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.19264			100.17201			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.19944			100.17813			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.19538			100.17448			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.76000		110.54108		8.78500	110.37054			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.19950			100.17819			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.20349			100.18179			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.20080			100.17935			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.96000		108.38517		8.98500	108.24677			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.20899			100.18674			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.20620			100.18422			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.20756			100.18544			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.25731			100.23025			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.24095			100.21550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.21161			100.18909			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.79500		115.15760		7.80000	115.11498			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.61500		121.66566		8.64500	121.44565			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500		173.04293		2.05500	173.03322			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.40000		122.06296		9.43500	121.72093			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.38649			101.36479			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.20733			101.18742			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.59111			101.56824			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.93724			99.91526			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.14575			100.12331			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.14464			100.11192			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.17745			100.14783			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.14103		100.00000	16.10193			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		60.65297		100.00000	60.50603			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.05000		102.51440		7.05000	102.49489			0.00	0	7,662,700,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.15892			100.13460			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.08000		100.86405		9.10500	100.74049		24,516,000,000,000.00	2,700,000,000	970,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.77427		100.00000	22.71910			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		95.57000			95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.44071			100.41990			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.79386			100.77477			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.08470			100.06645			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM13	On 06/03/2015	Spot Bond	0.00000		99.92920			99.91083			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		101.01222			100.99156			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.52538			101.50270			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.54525			101.52275			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.91153			100.88963			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.86500		108.97657		8.89500	108.79768			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.74984			100.72917			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.77041			100.74920			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.77966			100.75820			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.80022			100.77822			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.88855			100.86420			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.90908			100.88418			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.76840			100.74481			0.00	1,680,000,000	420,000,000.00
R010P	On 21/12/2025	Spot Bond	7.38000		44.90833		7.41500	44.73230			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.06000		108.53758		6.06000	108.51969			563,400,220,404,000.00	92,970,333,400	36,970,000,000.00
R158P	On 15/09/2015	Spot Bond	6.15000		95.39090		6.14000	95.38217			35,670,000,000.00	5,800,000	2,900,000.00
R159	On 15/09/2016	Spot Bond	6.25000		114.98763		6.24000	114.98606			1,882,658,083,750,000.00	01,225,293,400	81,100,281,400.00
R159P	On 15/09/2016	Spot Bond	6.08000		89.89283		6.07000	89.89350			35,264,000,000.00	5,800,000	2,900,000.00
R186	On 21/12/2026	Spot Bond	7.56000		127.73548		7.59500	127.39470			6,771,012,011,064,000.00	95,636,509,400	99,651,268,000.00
R187P	On 21/12/2026	Spot Bond	7.30000		42.15900		7.33500	41.97961			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.22000		39.63928		7.25500	39.45730			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		285.50892		1.65000	285.49612			16,799,818,200,000.00	10,181,708,000	21,358,604,000.00
R201	On 21/12/2014	Spot Bond	5.48500		104.10904		5.50000	104.09267			0.00	0	2,400,000,000.00
R202	On 07/12/2033	Spot Bond	1.72000		234.17945		1.73000	233.82613			111,051,368,968,000.00	64,564,749,400	48,623,559,800.00

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 28/02/2023	Spot Bond	7.29000	104.82815	7.32000	104.62092				1,491,278,594,121,000.00	04,564,964,900	39,712,981,200.00
R203	On 15/09/2017	Spot Bond	6.39500	106.46251	6.39500	106.44400				4,727,765,368,810,500.00	39,290,909,900	66,776,300,000.00
R2030	On 31/01/2030	Spot Bond	7.98500	102.85271	8.02000	102.52656				2,046,079,371,218,500.00	56,240,372,100	91,617,178,100.00
R2032	On 31/03/2032	Spot Bond	8.18000	102.09659	8.22000	101.70622				671,263,336,668,000.00	82,061,532,600	62,555,487,800.00
R2037	On 31/01/2037	Spot Bond	8.31500	104.75060	8.36000	104.27015				1,771,655,201,506,000.00	13,067,372,400	61,335,855,300.00
R204	On 21/12/2018	Spot Bond	6.68500	108.21845	6.69000	108.18103				3,857,229,818,365,000.00	76,997,729,000	17,154,411,000.00
R2044	On 31/01/2044	Spot Bond	8.43000	106.43059	8.48000	105.85367				754,147,800,000,000.00	89,460,000,000	32,595,000,000.00
R2048	On 28/02/2048	Spot Bond	8.41000	106.05506	8.46500	105.40229				1,077,927,477,058,000.00	28,172,113,800	49,352,342,300.00
R207	On 15/01/2020	Spot Bond	6.88000	104.35945	6.90500	104.23297				2,689,800,023,904,000.00	90,959,305,800	42,670,673,800.00
R208	On 31/03/2021	Spot Bond	7.06500	99.60798	7.09500	99.43963				9,077,810,118,084,000.00	84,898,813,600	69,383,721,800.00
R209	On 31/03/2036	Spot Bond	8.22500	81.39533	8.27000	80.99771				5,609,946,788,355,000.00	82,060,399,800	93,581,260,400.00
R210	On 31/03/2028	Spot Bond	1.67500	175.59551	1.67500	175.58746				116,596,178,825,000.00	69,609,659,000	32,267,022,100.00
R211	On 31/01/2017	Spot Bond	0.96000	132.60943	0.95000	132.63372				252,745,152,000.00	263,276,200	74,186,215,100.00
R212	On 31/01/2022	Spot Bond	1.65000	137.66094	1.65000	137.65479				5,399,438,550,000.00	3,272,387,000	76,814,688,100.00
R213	On 28/02/2031	Spot Bond	8.04500	92.43930	8.08000	92.12665				1,724,901,447,762,000.00	14,406,643,600	66,399,765,200.00
R214	On 28/02/2041	Spot Bond	8.32500	82.34646	8.37500	81.88354				2,339,175,093,390,000.00	80,981,993,200	51,125,114,200.00
R227C	On 15/03/2015	Spot Bond	6.31000	98.28391	6.30000	98.26991				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.15000	95.39090	6.14000	95.38217				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.07000	92.63707	6.06000	92.63329				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.08000	89.89283	6.07000	89.89350				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.49000	99.74495	5.50500	99.72926				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.22000	96.70827	6.21000	96.69724				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.09000	93.91522	6.08000	93.90939				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.07000	91.16737	6.06000	91.16619				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.13000	88.37658	6.12000	88.37957				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.37000	85.24173	6.37000	85.22712				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.42000	82.48873	6.42000	82.47449				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.69000	79.18561	6.69500	79.15778				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.67000	76.68262	6.67500	76.65385				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.65000	74.27312	6.65500	74.24350				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.64000	71.91812	6.64500	71.88772				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.84000	68.86419	6.86500	68.75924				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.82000	66.66482	6.84500	66.55521				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.98500	63.79690	7.01500	63.66397				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.95500	61.77004	6.98500	61.63243				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.92500	59.82493	6.95500	59.68303				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.89500	57.95789	6.92500	57.81206				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.85500	56.21185	6.88500	56.06232				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.81500	54.53954	6.84500	54.38660				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.50000	49.51545	7.53500	49.34629				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.46000	47.91097	7.49500	47.73925				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.42000	46.37640	7.45500	46.20240				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.38000	44.90833	7.41500	44.73230				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.34000	43.50354	7.37500	43.32573				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.30000	42.15900	7.33500	41.97961				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.26000	40.87182	7.29500	40.69104				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.22000	39.63928	7.25500	39.45730				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.34468			101.31702			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.21751			100.19186			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.38440			101.35709			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.21244			101.18633			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		21.25100		100.00000	21.19952			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.48807		100.00000	9.46509			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.92115		100.00000	25.85767			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		54.70690		100.00000	54.46632			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.57388			101.55286			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	99.86200			99.84128			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	102.12624			102.10529			0.00	0	330,000,000.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.14767			100.12496			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.15517			100.13139			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.31574			101.29519			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.15739			100.13990			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.17280			100.15360			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.17372			100.15291			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.60331			100.58225			0.00	0	4,000,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.12917			101.10689			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.62346			100.60083			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	99.90303			101.78369			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.92145			100.89968			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.12228			100.09509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	99.91988			99.89922			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	101.16999			101.15086			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.94838			100.92650			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
RP005	On 31/03/2017	Spot Bond		0.00000	84.86082			84.81034			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.01890			81.97735			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	85.89854			85.83864			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	84.50546			84.44314			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	102.02308			101.98972			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.80800			82.76588			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	90.45382			90.40335			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.21583		12.35000	106.18125			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.80962		100.00000	13.77616			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.01092			100.98710			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	99.75541			101.87823			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.60025			101.57785			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.55350		100.00000	3.54471			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.13934		100.00000	24.08086			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	35.58480		100.00000	35.49859			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.72701		100.00000	12.71142			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	29.75201		100.00000	29.67994			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.75698			100.71420			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	77.91584			77.87606			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.36500	108.99787		8.39500	108.82024			0.00	0	782,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	8.54000		105.86196		8.57000	105.64470			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.27500		107.35945		9.31000	107.04730			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.80055			96.88595			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.45000		106.37094		7.44000	106.36822			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.22819			100.20389			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.44500		103.23201		8.44500	103.20855			0.00	0	850,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.91414			101.89199			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		103.10132			103.07907			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.79988			100.77602			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.95247			100.92827			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.93608			100.91229			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	100.00000	0.07013		100.00000	100.00000			6,200,400,000,000,000.00	62,004,000,000	25,000,000,000.00	
SBK7	On 24/05/2015	Spot Bond	6.71000		101.62047		6.71000	101.60236			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.18500		101.87034		8.19000	101.83343			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.52000		107.39672		7.52000	107.37483			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.05688		7.96000	107.03381			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31000		107.55957		7.31000	107.53824			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.79500		102.92126		7.79500	102.89952			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45500		107.44708		7.45500	107.42537			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.61000		107.32706		7.60000	107.31269			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.65092			101.62986			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.34537			101.32317			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.44500		105.39049		7.44500	105.36921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000		101.36427			101.34415			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.54016			101.51757			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.50393			105.48123			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.53500		112.67858		8.56500	112.49715			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.46000		104.58856		9.49500	104.31386			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.39223			100.36810			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.47368			100.45405			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.43022			100.40828			0.00	400,000,000	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.56889			102.54727			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.26500		102.46465		8.27000	102.42308			0.00	0	1,446,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		16.34299		100.00000	16.30701			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.83000		110.97170		8.86000	110.74941			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.97214			100.95218			0.00	0	300,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.34000		101.11042		8.37000	100.97589			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.47000		91.42675		9.50500	91.17660			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.85391			99.83451			0.00	0	100,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.21000		104.01249		9.24500	103.72285			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.51913			101.49814			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.56065			101.53909			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.36000		106.76967		9.39500	106.51474			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.76500		99.57397		8.79500	99.39756			0.00	0	100,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.25000		110.80601		7.24000	110.80001			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000		274.51809		2.18000	274.50183			654,000,000,000.00	300,000,000	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.60500		130.83858		1.59500	130.86016			963,000,000,000.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000		107.30588			107.03979			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		101.07204			101.05231			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.33073		100.00000	16.29073			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	2.23000		129.15093		2.22000	129.16997			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.09549		6.50000	101.07772			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.06464			103.14030			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.43008			101.40584			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.96604			102.94135			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.42500		104.50339		8.42500	104.47983			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.62489			100.60298			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.41984			101.39849			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.54329			101.52200			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.41089			101.39011			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.74856		100.00000	21.69587			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.84203			99.82116			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		79.50873		100.00000	79.28539			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.66426			101.64218			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.65564		100.00000	24.59526			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.81775	100.00000	33.71101				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.72318	100.00000	28.63151				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.73500		105.74343	8.73500	105.71845				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.01466		100.99184				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		101.45422		101.42918				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.50000		106.24041	7.49000	106.23523				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.28500		103.90214	8.29000	103.86343				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.79500		102.92126	7.79500	102.89952				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.26802		100.24589				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.46961		100.44865				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.75663		100.73475				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.25701		100.23719				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.26390		100.24355				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.47776		100.45467				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.49500		107.27284	7.49500	107.25127				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.02326		101.00232				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.28774		101.26738				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.02548		101.00384				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.61500		98.72339	8.64500	98.57560				0.00	0	151,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.01642		100.04123				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.57887		101.55337				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.83794		100.81497				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.67300		91.98020	8.70300	91.82341				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.16500		94.30933	8.19500	94.14899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	6.73000		104.04885		6.74500	104.02897			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.14000		99.12146		8.16500	98.99937			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.70671			101.68365			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.57500		103.46772		7.57500	103.44648			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		110.83533		2.44000	110.92830			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.63500		104.87242		7.64000	104.83368			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.21444			100.18759			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.36000		112.88533		9.39500	112.59369			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.03617			100.01818			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.39500		82.06552		9.43000	81.79894			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.95000			100.92758			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.97786			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.98715			100.96677			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.57286			101.54776			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.10313			101.08033			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		98.91020			98.89203			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		99.91327			99.89592			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		99.89780			99.88077			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		87.11217		100.00000	86.90476			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000		100.66821			100.62644			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000		99.91412			99.89694			0.00	22,000,000,000	11,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1190	On 10/12/2014	Spot Bond	0.00000	99.91104			99.89325			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	98.77613			98.75889			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	99.32026			99.26798			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	99.89657			99.87933			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000	99.86396			99.84695			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	98.70399			98.68670			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	98.58872			98.57151			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	99.63356			99.62909			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	99.43559			99.41849			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	99.40125		100.00000	91.02244			0.00	13,000,000,000	13,000,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.52000	106.91777		6.52000	106.89892			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.17000	107.47465		8.20500	107.19332			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.84243		100.00000	37.75075			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.86318			100.84324			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.59574			100.57549			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.03633			100.01822			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.24736			100.22979			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.39102			101.37052			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.46081			101.43933			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98291			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.24333			100.22458			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.71031			100.69016			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.50000	104.86268		7.49000	104.85719			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.90587			100.88552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.93007			100.90917			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.94360		7.83000	102.92211			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.89256			100.87251			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.92281			100.90208			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.99201			102.96938			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.89256			100.87251			0.00	120,000,000	30,000,000.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.92281			100.90208			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.69278		7.16000	102.67316			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.98205			100.95997			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.97722			100.95525			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.09308			101.06849			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.07741			101.05317			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.54900			101.51401			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.49523			101.46147			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.89135			100.87132			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.93007			100.90917			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.23223		8.73000	103.20826			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.88772			100.86778			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.92281			100.90208			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.15500		103.17598		8.16000	103.13811			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.89864			100.87791			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.94141			100.91973			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.98447			100.96233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.97118			100.94934			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.98539			100.96272			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.09067			101.06613			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.08585			101.06141			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	94.91683			94.89567			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.46534			101.43226			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.47012			101.43694			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.47156			101.43798			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.25873			100.23878			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.26734			100.24673			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.48000	104.71526		8.50500	104.58774			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.14118			100.12098			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.14766			100.12654			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.39000	100.84310		8.41500	100.69458			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.28969			100.26735			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.15599			100.13367			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.31713			100.29266			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.17076			100.14633			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.42757			100.39455			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.23023			100.19727			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.94264			100.92093			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.47345		101.06155	6.45763			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.01860			100.99985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.82048			100.79433			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		101.04484			101.02134			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		101.55377			101.51867			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.22610			101.20566			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.92431			100.90301			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.93653			100.91495			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.92431			100.90301			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.93653			100.91495			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.94264			100.92093			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.91698			100.89584			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.93653			100.91495			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.00372			100.98064			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.00372			100.98064			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.00372			100.98064			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.10137			101.07610			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.12577			101.09995			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.09527			101.07013			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.58218			101.54610			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.61254			101.57577			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.60040			101.56391			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.19000		102.98806		7.19000	102.96835			0.00	0	2,560,000,000.00
TL20	On 22/02/2020	Spot Bond	8.83000		93.16914		8.85500	93.05402			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.32500		105.52004		7.32500	105.49907			0.00	0	28,534,293,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	8.74500	110.07163		8.77500	109.90507			367,025,026,500.00	41,969,700	20,141,982,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.17555		100.00000	1.17188			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.99500	111.73441		9.02500	111.51303			0.00	0	11,000,000,000.00
TN25	On 19/08/2025	Spot Bond	9.24500	104.44649		9.30000	104.04837			74,049,926,115,000.00	8,009,727,000	17,309,727,000.00
TN27	On 14/11/2027	Spot Bond	9.33000	97.28860		9.36500	97.01044			0.00	0	8,378,800,000.00
TN30	On 09/10/2030	Spot Bond	9.68500	108.12400		9.72000	107.80208			96,850,000,000,000.00	10,000,000,000	7,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.23500	106.27581		10.30500	105.59265			261,094,850,000,000.00	25,510,000,000	13,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	99.88999			99.87077			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.23653			101.21528			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.35564			100.33363			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.36442			100.34190			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.36528			100.34270			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.40836			100.38324			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.49769			100.46732			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.36487			100.34233			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.26122			101.24230			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.18462			101.16409			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.20872			101.18777			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.04435			101.02474			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.11245			101.09158			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.10714		10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10447		9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10382		100.00000	10.07776			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.61619			101.59584			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond			0.00000		101.71438			101.69274			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		101.76891			101.74657			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		101.77982			101.75733			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		102.08505			102.05861			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		102.75999			102.72471			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		12.69674	100.00000	12.64091				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond			0.00000		99.19059			99.17407			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000		98.79250			98.77334			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000		97.54572			97.53094			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000		98.30351			98.28486			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000		98.07579			98.05747			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000		97.83116			97.81294			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000		97.58935			97.57122			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000		96.86284			96.84491			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		96.59513			96.57712			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond			0.00000		99.39556			99.37829			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		95.95968			95.94106			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		95.77611			95.75783			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		95.47804			95.45958			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		95.16226			95.14359			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		94.88453			94.86579			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		96.02382			95.98522			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond			0.00000		99.51821			99.50160			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP177	On 15/10/2015	Spot Bond	0.00000	94.92604			94.88789			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	93.82190			93.80313			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	93.38703			93.36851			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.63769	100.00000		12.60707			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	91.67539	100.00000		91.45288			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	71.87500	100.00000		71.31783			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.89075			100.87329			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	102.53538			102.51632			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	102.26317			102.24602			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	102.18757			102.17048			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	102.07333			102.05634			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.93699			100.91747			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.15862			100.14100			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.14100			100.12337			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.12337			100.10575			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	102.20113			102.18407			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.13872			100.11890			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	102.20820			102.19108			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.12663			100.10854			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.46500	113.38928	8.49500		113.21057			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	101.24122			101.21987			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	101.25744			101.23922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.49480			100.47318			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.51025			100.48798			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.51096			100.48867			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.35811			101.33497			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.39415			101.37046			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.64000		108.31526	6.63000	108.31048				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000		242.71516	1.44000	242.78666				0.00	0	3,285,300,000.00
WSP1	On 28/05/2015	Spot Bond	6.38000		101.39833	6.38000	101.38113				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.89500		104.87694	6.89500	104.85730				0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.24000		106.78369	7.24500	106.74309				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.50500		106.76705	7.53000	106.63015				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.60500		107.18365	7.63500	107.00372				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.01000		96.66180	6.01000	96.64625				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.94000		95.01478	5.94000	94.99950				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.65500		99.93807	5.65500	99.95354				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.01000		96.64625	6.01000	96.63070				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.63000		73.02179	6.63500	72.99160				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		54.46071	100.00000	54.35738				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		28.82674	100.00000	28.77205				0.00	0	0.00

**Total for j-Bonds :** 95,106,487,591,737,500.00 3,628,217,100 '47 750 209 600.00

**Grand Total:** 95,106,492,309,841,700.00 3,628,441,701 '47 754 426 337.00