



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/05/2014

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 19/05/2014	Any day expiry		10.33930	10.33930	10.33100	10.33100		8.61	0.00	0	0.00
\$ / R	10.37	Put	Any day expiry	63.56050	0.06356		71.79670	0.07180	63.561	9.64	0.00	0	4,000.00
\$ / R	10.52	Call	Any day expiry	7.30500	0.00731		7.38400	0.00738	7.305	11.84	0.00	0	1,100.00
\$ / R	10.75	Call	Any day expiry	0.94880	0.00095		0.85430	0.00085	0.949	15.21	0.00	0	1,100.00
\$ / R		On 21/05/2014	Any day expiry		10.34250	10.34250	10.29100	10.29100		8.94	0.00	0	0.00
\$ / R	10.29	Put	Any day expiry	29.52360	0.02952		0.00000	0.00000	29.524	9.05	298,500.00	6,000	3,000.00
\$ / R		On 22/05/2014	Any day expiry		10.34410	10.34410	10.33580	10.33580		9.11	0.00	0	0.00
\$ / R	10.38	Call	Any day expiry	43.82460	0.04382		43.21870	0.04322	43.825	9.82	0.00	0	5,000.00
\$ / R	10.67	Call	Any day expiry	3.56980	0.00357		3.62970	0.00363	3.570	12.37	0.00	0	5,000.00
\$ / R		On 26/05/2014	Any day expiry		10.35060	10.35060	10.34230	10.34230		9.04	0.00	0	10,150.00
\$ / R	10.38	Call	Any day expiry	55.74100	0.05574		55.64520	0.05565	55.741	9.26	0.00	0	10,000.00
\$ / R	10.69	Call	Any day expiry	5.89930	0.00590		5.77030	0.00577	5.899	11.56	0.00	0	10,000.00
\$ / R		On 27/05/2014	Any day expiry		10.35220	10.35220	10.34390	10.34390		9.15	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00780	0.00001		0.00000	0.00000	0.008	30.53	0.00	0	5,500.00
\$ / R	10.14	Call	Any day expiry	227.74200	0.22774		220.69890	0.22070	227.742	10.51	0.00	0	5,500.00
\$ / R		On 28/05/2014	Any day expiry		10.35380	10.35380	10.34550	10.34550		9.24	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	450.03320	0.45003		458.22440	0.45822	450.033	12.14	0.00	0	500.00
\$ / R	12.20	Call	Any day expiry	0.01590	0.00002		0.01310	0.00001	0.016	22.94	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future			10.37980		10.37980		10.37160	10.37160		9.61	419,032,526.00	40,370	825,484.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.02570		0.00003		0.02820	0.00003	0.026	18.14	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.04510		0.00005		0.05020	0.00005	0.045	17.30	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.04890		0.00005		0.05450	0.00005	0.049	17.18	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.16240		0.00216		2.47790	0.00248	2.162	10.57	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.44890		0.00245		2.80350	0.00280	2.449	10.32	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	8.00270		0.00800		8.95650	0.00896	8.003	9.37	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	10.36960		0.01037		11.52480	0.01152	10.370	9.38	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	11.27570		0.01128		12.50380	0.01250	11.276	9.39	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	12.24530		0.01225		13.54930	0.01355	12.245	9.39	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	27.99910		0.02800		30.31660	0.03032	27.999	9.46	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	32.05690		0.03206		34.59010	0.03459	32.057	9.47	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	223.92430		0.22392		218.82750	0.21883	223.924	9.50	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	190.21160		0.19021		196.79350	0.19679	190.212	10.11	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	70.01160		0.07001		68.39350	0.06839	70.012	10.11	0.00	0	27,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	242.69260		0.24269		249.85570	0.24986	242.693	10.46	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	46.33520		0.04634		45.50190	0.04550	46.335	10.61	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	291.07940		0.29108		298.62200	0.29862	291.079	10.76	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	307.79600		0.30780		315.44310	0.31544	307.796	10.86	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	533.46080		0.53346		541.76690	0.54177	533.461	12.10	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	10.46530		0.01047		10.55910	0.01056	10.465	12.26	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	9.97920		0.00998		10.07000	0.01007	9.979	12.29	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	8.24370		0.00824		8.32330	0.00832	8.244	12.42	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	628.44370		0.62844		636.72330	0.63672	628.444	12.42	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	7.49050		0.00749		7.56410	0.00756	7.490	12.49	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	5.09720		0.00510		5.14880	0.00515	5.097	12.74	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	4.62840		0.00463		4.67490	0.00467	4.628	12.80	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	4.41020		0.00441		4.45450	0.00445	4.410	12.83	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	3.46390		0.00346		3.49730	0.00350	3.464	12.99	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	3.14480		0.00314		3.17440	0.00317	3.145	13.06	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,121.00750		1.12101		1,129.20860	1.12921	1,121.008	14.13	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.80750		0.00081		0.80860	0.00081	0.808	14.13	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.59740		0.00060		0.59690	0.00060	0.597	14.69	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,620.41720		1.62042		1,628.61460	1.62861	1,620.417	16.94	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.21720		0.00022		0.21460	0.00021	0.217	16.94	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.19520		0.00020		0.19250	0.00019	0.195	17.22	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.13460		0.00013		0.13190	0.00013	0.135	18.29	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.38800		10.38800		10.37980	10.37980		9.67	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.40300		10.40300		10.39480	10.39480		9.88	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00870		0.00001		0.00980	0.00001	0.009	17.04	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	38.35730		0.03836		38.21890	0.03822	38.357	11.72	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.40800		10.40800		10.39980	10.39980		9.84	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	437.05810		0.43706		445.03390	0.44503	437.058	11.58	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.40770		0.00041		0.41700	0.00042	0.408	16.97	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.45510		10.45510		10.44700	10.44700		10.38	3,643,734.00	348	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.32790		0.00033		0.35570	0.00036	0.328	17.25	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	89.88000		0.08988		89.01870	0.08902	89.880	11.81	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.45670		10.45670		10.44870	10.44870		10.41	0.00	0	0.00

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 29/07/2014	Any day expiry	10.80	Put	439.16140	0.43916	446.16400	0.44616	439.161	11.76	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.67860	0.00168	1.67210	0.00167	1.679	16.43	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.49780	10.49780	10.49020	10.49020		10.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	157.76640	0.15777	161.99960	0.16200	157.766	10.67	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	21.80910	0.02181	21.87890	0.02188	21.809	16.51	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.50680	10.50680	10.49930	10.49930		10.93	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	444.35860	0.44436	451.18040	0.45118	444.359	11.98	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	8.45510	0.00846	8.51930	0.00852	8.455	18.19	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.50860	10.50860	10.50110	10.50110		10.94	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.95160	0.00095	1.02750	0.00103	0.952	16.38	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	117.90280	0.11790	117.67090	0.11767	117.903	12.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.54110	10.54110	10.53360	10.53360		11.09	42,333,057.60	4,016	53,699.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.61090	0.00361	3.93470	0.00393	3.611	13.95	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.15490	0.00415	4.52180	0.00452	4.155	13.60	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	4.30470	0.00430	4.68310	0.00468	4.305	13.51	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	5.14810	0.00515	5.59180	0.00559	5.148	13.07	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	35.62780	0.03563	37.94760	0.03795	35.628	10.72	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	67.21810	0.06722	70.97890	0.07098	67.218	10.47	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	119.49170	0.11949	124.68800	0.12469	119.492	10.70	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	126.21080	0.12621	131.55760	0.13156	126.211	10.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	133.17280	0.13317	138.66660	0.13867	133.173	10.75	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	159.45310	0.15945	165.44720	0.16545	159.453	10.84	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	193.16880	0.19317	199.70010	0.19970	193.169	10.94	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	343.31120	0.34331	342.47220	0.34247	343.311	10.96	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	240.82570	0.24083	0.00000	0.00000	240.826	11.06	963,302.80	4,000	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	251.08480	0.25108	258.33490	0.25833	251.085	11.09	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	287.90130	0.28790	0.00000	0.00000	287.901	11.12	1,439,506.50	5,000	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	280.26970	0.28027	287.72360	0.28772	280.270	11.25	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	263.45380	0.26345	263.48130	0.26348	263.454	11.31	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	304.66540	0.30467	312.26270	0.31226	304.665	11.38	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	356.09100	0.35609	363.92880	0.36393	356.091	11.64	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	155.15470	0.15515	155.92820	0.15593	155.155	12.49	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	75.66810	0.07567	76.42800	0.07643	75.668	14.38	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	73.85280	0.07385	74.60210	0.07460	73.853	14.45	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	72.09120	0.07209	72.83130	0.07283	72.091	14.52	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	40.85840	0.04086	41.43450	0.04143	40.858	16.16	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	31.02010	0.03102	31.50520	0.03151	31.020	17.05	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	28.73710	0.02874	29.19750	0.02920	28.737	17.32	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	27.68350	0.02768	28.13160	0.02813	27.683	17.45	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	26.44200	0.02644	26.87540	0.02688	26.442	17.61	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	19.48800	0.01949	20.36150	0.02036	19.488	18.50	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.55370	10.55370	10.50100	10.50100		11.27	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	255.83710	0.25584	0.00000	0.00000	255.837	11.21	3,836,430.00	13,000	13,000.00
\$ / R	On 26/09/2014	Any day expiry			10.56090	10.56090	10.55350	10.55350		11.32	7,068,988.50	669	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	447.94140	0.44794	456.83100	0.45683	447.941	12.12	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	21.87460	0.02187	22.78960	0.02279	21.875	19.99	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.56630	10.56630	10.55890	10.55890		11.31	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.11500	0.00212	2.33860	0.00234	2.115	15.99	0.00	0	5,000.00

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\$ / R	On 29/09/2014	Any day expiry	10.96	Call	172.65410	0.17265	174.33490	0.17433	172.654	12.62	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.62040	10.62040	10.61320	10.61320		11.56	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.71970	0.00372	4.15640	0.00416	3.720	15.82	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	449.65540	0.44966	460.47000	0.46047	449.655	12.17	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	162.10370	0.16210	165.19010	0.16519	162.104	13.55	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	40.61660	0.04062	41.78510	0.04179	40.617	21.09	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.63120	10.63120	10.62400	10.62400		11.57	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	131.63680	0.13164	139.77580	0.13978	131.637	10.91	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	90.21160	0.09021	92.43410	0.09243	90.212	15.57	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.66980	10.66980	10.66270	10.66270		11.78	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	450.85460	0.45085	461.61960	0.46162	450.855	12.22	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	54.71390	0.05471	55.99270	0.05599	54.714	21.98	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.67540	10.67540	10.66830	10.66830		11.94	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.43490	0.00543	5.74990	0.00575	5.435	15.61	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	207.07950	0.20708	210.20450	0.21020	207.080	13.53	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.70000	10.70000	10.69290	10.69290		12.00	23,980,500.00	2,250	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.70190	10.70190	10.69480	10.69480		12.01	30,018,829.50	2,805	44,648.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	20.88890	0.02089	22.07030	0.02207	20.889	13.08	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	36.89960	0.03690	39.18930	0.03919	36.900	12.09	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	68.58090	0.06858	72.62690	0.07263	68.581	11.38	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	84.23180	0.08423	88.92280	0.08892	84.232	11.29	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	106.69610	0.10670	112.21390	0.11221	106.696	11.18	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	128.84160	0.12884	135.08080	0.13508	128.842	11.09	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	211.23480	0.21123	0.00000	0.00000	211.235	11.38	525,974.65	2,490	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	219.59540	0.21960	227.48870	0.22749	219.595	11.42	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	228.14640	0.22815	236.14630	0.23615	228.146	11.45	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	283.34120	0.28334	291.92610	0.29193	283.341	11.66	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	308.27110	0.30827	317.07220	0.31707	308.271	11.75	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	389.63140	0.38963	398.95830	0.39896	389.631	12.01	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	465.40540	0.46541	474.91190	0.47491	465.405	12.34	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	539.62070	0.53962	549.21100	0.54921	539.621	12.64	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	589.00400	0.58900	598.61430	0.59861	589.004	12.84	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	662.20300	0.66220	671.80460	0.67180	662.203	13.11	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	738.23900	0.73824	747.79710	0.74780	738.239	13.39	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	183.11940	0.18312	185.39140	0.18539	183.119	14.25	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	120.39410	0.12039	122.19460	0.12219	120.394	15.68	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	112.39440	0.11239	114.11110	0.11411	112.394	15.92	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	97.78840	0.09779	99.33430	0.09933	97.788	16.45	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	66.62630	0.06663	67.71680	0.06772	66.626	18.71	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	66.18670	0.06619	67.27310	0.06727	66.187	19.00	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	65.15510	0.06516	66.22720	0.06623	65.155	19.87	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	65.06360	0.06506	66.13560	0.06614	65.064	19.96	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	26.94690	0.02695	27.57420	0.02757	26.947	23.04	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.70750	10.70750	10.70050	10.70050		12.01	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	452.16170	0.45216	461.45420	0.46145	452.162	12.28	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	66.00710	0.06601	67.03630	0.06704	66.007	22.52	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.72260	10.72260	10.71560	10.71560		12.03	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.45330	0.00645	6.76060	0.00676	6.453	15.29	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	257.11510	0.25712	259.09650	0.25910	257.115	13.37	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.79060	10.79060	10.78380	10.78380		12.36	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.46310	0.00746	7.74900	0.00775	7.463	14.78	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	452.78900	0.45279	459.17320	0.45917	452.789	12.36	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	315.81730	0.31582	316.10520	0.31611	315.817	13.37	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	77.49210	0.07749	78.09820	0.07810	77.492	22.83	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.84450	10.84450	10.83780	10.83780		12.53	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	453.88820	0.45389	459.71590	0.45972	453.888	12.43	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	81.85480	0.08185	82.55510	0.08256	81.855	22.57	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.88290	10.88290	10.87640	10.87640		12.66	2,176,580.00	200	6,350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	159.25100	0.15925	163.64960	0.16365	159.251	11.64	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	512.16180	0.51216	518.84780	0.51885	512.162	12.66	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	114.60200	0.11460	115.82930	0.11583	114.602	22.31	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.90520	10.90520	10.89870	10.89870		12.69	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	453.29710	0.45330	460.24820	0.46025	453.297	12.50	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	77.89000	0.07789	79.06390	0.07906	77.890	22.18	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.96990	10.96990	10.96360	10.96360		12.92	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	450.81110	0.45081	458.86520	0.45887	450.811	12.52	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	83.96140	0.08396	85.64500	0.08565	83.961	22.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.02940	11.02940	11.02370	11.02370		12.99	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	451.23990	0.45124	459.90740	0.45991	451.240	12.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	80.72270	0.08072	82.51580	0.08252	80.723	21.89	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.06990	11.06990	11.06430	11.06430		13.15	3,320,970.00	300	300.00
\$ / R	On 26/06/2015	Any day expiry			11.09330	11.09330	11.08780	11.08780		13.29	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	452.00460	0.45200	460.58120	0.46058	452.005	12.72	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	80.21270	0.08021	81.77890	0.08178	80.213	21.91	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.16350	11.16350	11.15830	11.15830		13.48	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	452.48460	0.45248	460.88370	0.46088	452.485	12.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	81.44710	0.08145	82.92450	0.08292	81.447	21.58	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.22520	11.22520	11.22020	11.22020		13.63	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	451.99140	0.45199	460.25160	0.46025	451.991	12.90	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	78.73880	0.07874	80.05890	0.08006	78.739	21.39	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.29330	11.29330	11.28860	11.28860		13.84	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	449.82780	0.44983	457.81700	0.45782	449.828	12.93	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	83.78100	0.08378	85.07340	0.08507	83.781	21.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.35710	11.35710	11.35270	11.35270		13.96	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	448.49140	0.44849	456.29510	0.45630	448.491	12.98	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	89.14520	0.08915	90.34540	0.09035	89.145	21.27	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.41670	11.41670	11.41250	11.41250		14.06	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	448.63030	0.44863	456.29380	0.45629	448.630	13.04	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	79.87090	0.07987	80.93340	0.08093	79.871	21.06	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.47200	11.47200	11.46800	11.46800		14.21	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	449.10690	0.44911	456.60770	0.45661	449.107	13.11	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.94100	0.07794	78.85710	0.07886	77.941	21.15	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.37980	10.37980	10.37160	10.37160		9.61	2,979,002.60	287	1,600.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	56,170.83030	0.56171	57,000.72520	0.57001	56,170.830	12.20	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.54110	10.54110	10.53360	10.53360		11.09	210,822.00	20	88.00

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 MAXI	On 12/12/2014	Foreign Exchange Future			10.70190		10.70190		10.69480	10.69480		12.01	32,105.70	3	34.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	38,376.08430		0.38376		0.00000	0.00000	38,376.084	12.06	76,752.17	200	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.40930		17.40930		17.45680	17.45680		9.77	61,158,870.90	3,513	36,323.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.21450		0.00021		0.22030	0.00022	0.214	16.81	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	10.81290		0.01081		10.30990	0.01031	10.813	11.23	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	18.31190		0.01831		16.44560	0.01645	18.312	10.89	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	30.41900		0.03042		26.99800	0.02700	30.419	10.68	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	41.46810		0.04147		36.62370	0.03662	41.468	10.55	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	111.82010		0.11182		98.52650	0.09853	111.820	10.07	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	137.88700		0.13789		154.81200	0.15481	137.887	10.03	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	543.55110		0.54355		502.50980	0.50251	543.551	10.63	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	15.97270		0.01597		16.61320	0.01661	15.973	11.48	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	1,052.57280		1.05257	1,005.51740	1.00552	1,052.573		12.05	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	1.33220		0.00133		1.46380	0.00146	1.332	15.73	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.74270		0.00074		0.81420	0.00081	0.743	16.24	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.66600		17.66600		17.71560	17.71560		11.19	34,448,700.00	1,950	7,476.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.92090		17.92090		17.97080	17.97080		12.28	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,048.65240		1.04865	1,020.66730	1.02067	1,048.652		13.06	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.04530		18.04530	18.09490	18.09490			23.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	1,095.52500		1.09552	847.64260	0.84764	1,095.525		16.68	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,257.02030		1.25702	1,027.88540	1.02789	1,257.020		16.68	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,336.03430		1.33603	1,116.43500	1.11644	1,336.034		16.68	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	184.49770		0.18450	164.75610	0.16476	184.498		16.68	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	118.54250		0.11854	117.19130	0.11719	118.543		16.68	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	116.92220		0.11692	116.01220	0.11601	116.922		16.68	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.20250		18.20250	18.25130	18.25130			12.93	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10195		0.10195	0.10145	0.10145			10.40	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10361		0.10361	0.10310	0.10310			12.92	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10714		0.10714	0.10662	0.10662			14.00	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.22760		14.22760	14.21460	14.21460			9.01	45,898,237.60	3,226	80,128.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	26.93990		0.02694	30.06860	0.03007	26.940		9.71	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	33.79330		0.03379	37.39070	0.03739	33.793		9.62	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	112.01440		0.11201	118.99160	0.11899	112.014		9.09	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	254.68490		0.25468	263.84630	0.26385	254.685		9.37	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	68.56240		0.06856	65.04900	0.06505	68.562		9.45	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	635.74590		0.63575	647.22910	0.64723	635.746		10.17	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	6.21270		0.00621	5.68330	0.00568	6.213		11.00	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.20150		0.00020	0.23990	0.00024	0.201		15.77	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.17950		0.00018	0.21460	0.00021	0.179		15.94	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.44880		14.44880	14.43610	14.43610			10.64	7,224,400.00	500	11,644.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	281.70170		0.28170	292.85160	0.29285	281.702		10.51	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	296.14160		0.29614	307.39350	0.30739	296.142		10.53	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	33.19360		0.03319	36.06110	0.03606	33.194		13.74	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.67030		14.67030	14.65780	14.65780			11.48	12,102,997.50	825	8,323.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	90.56010		0.09056	104.78680	0.10479	90.560		10.64	0.00	0	1,737.00

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	16.30	Call	139.61070		0.13961		149.40940	0.14941	139.611	13.96	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.92110		14.92110		14.90820	14.90820		12.04	14,921,100.00	1,000	1,100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			506.41900		506.41900		503.97900	503.97900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			514.12400		514.12400		511.64600	511.64600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			522.23000		522.23000		519.72300	519.72300			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.31500		427.31500		426.12500	426.12500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.81600		433.81600		432.60700	432.60700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			506.53000		506.53000		504.58700	504.58700			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			514.23600		514.23600		512.26300	512.26300			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			459.72300		459.72300		458.07600	458.07600			0.00	0	678.00
ALBI	On 06/11/2014	Index Future			466.71800		466.71800		465.04400	465.04400			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			474.07600		474.07600		472.38600	472.38600			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.71960		9.71960		9.69540	9.69540		9.07	21,966,296.00	2,260	8,796.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	3.97740		0.00398		5.15890	0.00516	3.977	10.58	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	110.84640		0.11085		101.14290	0.10114	110.846	9.07	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.94290		0.00094		0.87650	0.00088	0.943	13.70	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.80250		9.80250		9.77980	9.77980		10.56	12,253,125.00	1,250	9,850.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.89140		9.89140		9.86920	9.86920		11.40	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	157.25280		0.15725		172.30950	0.17231	157.253	11.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	280.04070		0.28004		279.44340	0.27944	280.041	11.67	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	114.09650		0.11410		115.15210	0.11515	114.096	12.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.99270		9.99270		9.97070	9.97070		11.73	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.51330		9.51330		9.50610	9.50610		8.12	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.63760		9.63760		9.63150	9.63150		9.95	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			29.95250		29.95250		34.01760	34.01760			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			557.32380		557.32380		553.62200	553.62200			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			625.94640		625.94640		621.24890	621.24890			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			215.10690		215.10690		-224.26340	-224.26340			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			511.62910		511.62910		508.99940	508.99940			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			68.82680		68.82680		69.34250	69.34250			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.66580		11.66580		11.65940	11.65940		9.30	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.85900		11.85900		11.85220	11.85220		10.92	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.27290		12.27290		12.26460	12.26460		12.43	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.66430		1.66430		1.66010	1.66010		9.40	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.68400		1.68400		1.68060	1.68060		11.14	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	121.96520		121.96520		121.87070	121.87070			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	122.35438		122.35438		122.25924	122.25924			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
ES23A	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 07/08/2014	Bond Future	9.43939		86.02962		9.49921	85.57596			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.52911		83.55366		9.59074	83.09373			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.61802		84.87214		9.68134	84.40710			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
GOVI	On 07/08/2014	GOVI	458.11400		458.11400		456.52000	456.52000			0.00	0	504.00
GOVI	On 06/11/2014	GOVI	465.08400		465.08400		463.46500	463.46500			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	472.41600		472.41600		470.78200	470.78200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.05569		116.05569		115.96832	115.96832			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.83585		117.83585		117.74805	117.74805			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 07/08/2014	Bond Future	119.38289		119.38289		119.28991	119.28991			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	121.21411		121.21411		121.12055	121.12055			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 07/08/2014	Bond Future	118.36199		118.36199		118.26998	118.26998			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.83191		118.83191		118.73904	118.73904			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.12021		126.12021		126.02071	126.02071			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future	128.05460		128.05460		127.95462	127.95462			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 07/08/2014	Index Future	213.36700		213.36700		213.10700	213.10700			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	216.63900		216.63900		216.37500	216.37500			0.00	0	86.00
IGOV	On 05/02/2015	Index Future	220.08000		220.08000		219.81600	219.81600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	578.83200		578.83200		577.83000	577.83000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	587.72200		587.72200		586.70700	586.70700			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.08821		141.08821		140.90855	140.90855			0.00	0	635.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 21/05/2014		Jibar Tradeable Future	5.81000	94.19000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.90000	94.10000		5.93000	94.07000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.95000	94.05000		5.97000	94.03000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.10000	93.90000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.15000	93.85000		6.19000	93.81000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.27000	93.73000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.47000	93.53000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.73000	93.27000		6.79000	93.21000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.89000	93.11000		6.95000	93.05000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.05000	92.95000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.20000	92.80000		7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.34000	92.66000		7.41000	92.59000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.97300	8.97300		8.94880	8.94880		6.60	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.04930	9.04930		9.02730	9.02730		8.24	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37070	1.37070		1.37050	1.37050			205,605.00	150	525.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37070	1.37070		1.37050	1.37050			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.85120	9.85120	0.10150	9.90220	9.90220		10.61	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.66457	112.57440		6.70108	112.53448		1.10	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.82923	107.47443		6.87628	107.43475		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.05420	109.17097		7.11761	109.13351		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.09194	120.06395		8.15663	119.50328		10.92	54,028,777.50	450	49,290.00
R186	On 07/08/2014	8.25	Call	3,249.89000	3.24989		3,015.47000	3.01547	3,249.890	10.92	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	743.79000	0.74379		926.23000	0.92623	743.790	11.14	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	441.85000	0.44185		570.09000	0.57009	441.850	11.25	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	214.81000	0.21481		291.20000	0.29120	214.810	11.39	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.15793	121.89140		8.22485	121.32317		10.73	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	920.10000	0.92010		1,073.99000	1.07399	920.100	11.17	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.21988	118.51857		8.28887	117.94449		10.98	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/08/2014	Bond Future			282.71376		282.71376		281.50376	281.50376			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			287.04977		287.04977		285.82342	285.82342			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 07/08/2014	Bond Future			6.18535		102.10826		6.24204	102.08794		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			225.16682		225.16682		224.99178	224.99178		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			228.62007		228.62007		228.44407	228.44407			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 07/08/2014	Bond Future			7.95348		102.22256		8.01862	101.82802		8.99	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future			8.02879		99.85732		8.09656	99.45754		9.13	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.10162		101.43272		8.17192	101.02919		9.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.26123		106.04695		7.34148	105.82474		3.40	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	252.78000		0.25278		222.24000	0.22224	252.780	3.34	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.37240		103.49707		7.46034	103.27228		3.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	426.47000		0.42647		399.97000	0.39997	426.470	3.33	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	542.32000		0.54232		502.66000	0.50266	542.320	3.35	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.48650		105.13007		7.58291	104.90445		3.28	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,437.51000		1.43751		1,365.72000	1.36572	1,437.510	3.31	0.00	0	55.00
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 07/08/2014	Bond Future			8.65358		94.74021		8.71825	94.21819			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.72384		96.18290		8.79044	95.65369			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.79187		93.69338		8.86029	93.15831			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.85921		96.79519		8.91332	96.28812			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			8.92600		98.26919		8.98160	97.75518			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.99073		95.56216		9.04770	95.04260			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.47355		103.04953		7.54127	102.79888		4.99	323,781,623.26	3,142	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	533.44000		0.53344		653.79000	0.65379	533.440	5.06	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.56704		104.61795		7.63942	104.36431		4.77	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	773.24000		0.77324		918.34000	0.91834	773.240	4.82	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.65705		102.23339		7.73413	101.97844		4.83	0.00	0	0.00
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

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 07/08/2014	Bond Future	8.91655	102.14652	8.96001	101.69425			0.00	0	14,129.00
R2048			On 06/11/2014	Bond Future	8.98186	99.27434	9.02651	98.81586			0.00	0	0.00
R2048			On 05/02/2015	Bond Future	9.04543	100.84060	9.09113	100.37752			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 07/08/2014	Bond Future	7.63091	98.87660	7.71353	98.51956		6.33	0.00	0	34,069.00
R207			On 06/11/2014	Bond Future	7.71327	100.38186	7.80053	100.02016		6.13	0.00	0	0.00
R207			On 05/02/2015	Bond Future	7.79319	98.32416	7.88516	97.95938		6.25	0.00	0	0.00
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 07/08/2014	Bond Future	7.77027	97.24690	7.84127	96.89662		7.48	0.00	0	11,985.00
R208	8.28	Put	On 07/08/2014	Bond Future	507.98000	0.50798	637.48000	0.63748	507.980	7.66	0.00	0	630.00
R208			On 06/11/2014	Bond Future	7.84939	95.32832	7.92376	94.97349		7.44	0.00	0	0.00
R208	8.50	Put	On 06/11/2014	Bond Future	813.10000	0.81310	963.94000	0.96394	813.100	7.60	0.00	0	1,520.00
R208			On 05/02/2015	Bond Future	7.92465	96.83248	8.00231	96.47448		7.33	0.00	0	0.00
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 07/08/2014	Bond Future	8.74548	78.21925	8.80426	77.76179		16.39	39,500,721.25	505	24,622.00
R209			On 06/11/2014	Bond Future	8.80824	76.26294	8.86858	75.79911		16.83	0.00	0	0.00
R209	8.95	Call	On 06/11/2014	Bond Future	4,091.13000	4.09113	3,881.57000	3.88157	4,091.130	16.81	0.00	0	2,050.00
R209	9.00	Call	On 06/11/2014	Bond Future	4,297.02000	4.29702	4,080.16000	4.08016	4,297.020	16.83	0.00	0	1,640.00
R209	9.05	Call	On 06/11/2014	Bond Future	4,509.63000	4.50963	4,283.45000	4.28345	4,509.630	16.86	0.00	0	2,050.00
R209	9.58	Put	On 06/11/2014	Bond Future	1,384.46000	1.38446	1,540.77000	1.54077	1,384.460	17.21	0.00	0	907.00
R209	9.95	Put	On 06/11/2014	Bond Future	838.15000	0.83815	951.58000	0.95158	838.150	17.45	0.00	0	2,050.00
R209	10.00	Put	On 06/11/2014	Bond Future	781.36000	0.78136	889.55000	0.88955	781.360	17.48	0.00	0	1,640.00
R209	10.05	Put	On 06/11/2014	Bond Future	724.18000	0.72418	831.15000	0.83115	724.180	17.48	0.00	0	2,050.00
R209			On 05/02/2015	Bond Future	8.86794	77.46634	8.92969	76.99722		16.55	0.00	0	0.00
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 07/08/2014	Bond Future	169.34463	169.34463	169.21570	169.21570			0.00	0	618.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 06/11/2014	Bond Future		169.90226	169.90226		169.77245	169.77245			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future		128.77294	128.77294		128.68288	128.68288			0.00	0	390.00
R211	On 06/11/2014	Bond Future		130.74827	130.74827		130.65774	130.65774			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 07/08/2014	Bond Future		134.12538	134.12538		133.93045	133.93045			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future		136.18280	136.18280		135.98595	135.98595			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 07/08/2014	Bond Future		8.64051	88.82685		8.70473	88.32754		14.20	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future		8.70944	86.63720		8.77551	86.13097		14.68	0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.77639	88.00406		8.84420	87.49207		14.50	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 07/08/2014	Bond Future		8.84455	79.06266		8.89304	78.66904		16.98	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future		8.90775	76.97735		8.95750	76.57842		17.61	0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.96907	78.19184		9.01997	77.78861		17.42	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 13/06/2014	Foreign Exchange Future		20,423.43000	20,423.43000		20,395.14000	20,395.14000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.96650	4.96650		4.97590	4.97590		7.89	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.93060	4.93060		4.93690	4.93690		9.15	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,169,428,036.03</b>	<b>100,729</b>	<b>3 377 904.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.88388		0.00000	100.83203			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.05000	102.73728		7.07500	102.65539			40,890,000,000,000.00	5,800,000,000	5,800,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.08789		0.00000	101.02889			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.56000	104.20723		8.62000	103.89809			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.66899		0.00000	100.60914			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.15500	102.55300		9.22000	102.14716			2,746,500,000,000.00	300,000,000	150,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	99.86991		0.00000	99.80969			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	0.00000		99.95935		0.00000	99.89842			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.42500		95.88337		9.48500	95.59948			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.35000		101.76301		7.37500	101.68244			0.00	0	220,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.29815		0.00000	100.23329			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.74500		104.36266		8.81500	104.10621			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000		135.08365		1.51000	134.92010			0.00	0	6,000,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		270.94749		2.29500	269.67952			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		99.86316		0.00000	99.80378			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.63585		0.00000	101.57961			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.23672		0.00000	101.17720			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.28823		0.00000	101.22624			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.32243		0.00000	101.25879			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.80773		0.00000	100.75174			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.72014		0.00000	100.66518			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.73917		0.00000	100.68277			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.81000		104.89450		7.83500	104.80870			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		102.03366		0.00000	101.96488			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.78500		101.86050		7.81500	101.78611			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		101.41162		0.00000	101.35028			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		101.87065		0.00000	101.80474			0.00	462,000,000	462,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.85493		0.00000	100.78665			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.71198		0.00000	100.64710			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.91144		0.00000	100.84201			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		101.15868		0.00000	101.09462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000		101.29663		0.00000	101.22633			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		101.79369		0.00000	101.72530			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		101.45883		0.00000	101.37818			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000		127.36593		2.99500	127.15088			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000		115.03357		4.26000	114.86878			4,260,000,000,000.00	1,000,000,000	1,000,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.01000		101.43899		5.01000	101.28713			0.00	0	3,180,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88000		105.23742		5.89000	105.01958			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.14500		113.48423		11.21500	113.24395			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		101.14561		0.00000	101.04632			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		101.29781		0.00000	101.21719			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		101.36517		0.00000	101.28044			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		101.43025		0.00000	101.34150			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.76000		111.07683		4.76000	110.91303			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		63.96335		100.00000	63.49961			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		167.55149		2.03500	166.87176			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		159.35298		2.76000	159.14374			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000		172.06894		2.06500	171.24448			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		178.66966		1.84000	178.44858			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.14125		74.86493		8.21125	74.63754			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.14125		74.86493		8.21125	74.63754			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.15186		0.00000	101.08940			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		92.94000		0.00000	92.94000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	91.83000	0.00000	91.83000		0.00		0	0.00	
ABN44	On 14/12/2015	Spot Bond	0.00000	92.48000	0.00000	92.48000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	88.32000	0.00000	88.32000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	87.77000	0.00000	87.77000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.78152	0.00000	100.72410		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.66825	0.00000	100.61019		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	87.30000	0.00000	87.30000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	7.32500	104.37933	7.35500	104.30001		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	88.10000	0.00000	88.10000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	90.53000	0.00000	90.53000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	88.35000	0.00000	88.35000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.99013	0.00000	100.93249		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.34000	109.99269	7.36500	109.89514		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.68354	0.00000	100.62090		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	85.24000	0.00000	85.24000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	85.00000	0.00000	85.00000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.51000	105.72959	2.51000	105.59279		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.53000	153.32655	2.53000	153.12826		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.44000	206.38534	2.44000	206.11974		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	84.40000	0.00000	84.40000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.48500	91.47655	9.54500	91.07933		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		94.12000	0.00000	94.12000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		98.13000	0.00000	98.13000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.11047	0.00000	103.09106				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		90.33000	0.00000	90.33000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.06000	0.00000	99.83500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		112.46500	0.00000	112.42500				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.48000		111.68723	9.54000	111.14467				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		110.34500	0.00000	110.32500				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.42500		112.10873	9.48500	111.56379				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.86000		90.20663	8.92500	89.83602				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.16000	0.00000	100.16000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		98.67000	0.00000	98.67000				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	9.52000		111.38215	9.58000	110.84132				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.35000	0.00000	88.35000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.43430	0.00000	101.36941				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.39359	0.00000	100.33025				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.34500		106.61256	8.41500	106.30891				0.00	0	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.86500		103.88078	8.93000	103.47135				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.00000		101.57607	7.02500	101.49608				0.00	0	712,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.87000	100.72120		8.94500	100.31140			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.72000	95.10230		9.78000	94.62380			1,944,000,000,000.00	200,000,000	1,200,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.70000	104.38317		7.72500	104.27599			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.21000	131.55503		2.21000	131.38814			0.00	0	3,030,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.06000	274.88989		2.10500	273.60479			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	126.82922		1.45000	126.67613			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000	129.50235		2.04000	129.25068			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.98796		100.00000	44.65823			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.50000	104.73362		11.52500	104.60753			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.97443		0.00000	99.89799			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.06960		100.00000	4.04010			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.97375		0.00000	99.89531			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.96407		0.00000	99.85730			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.25672		100.00000	24.08086			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.97512		0.00000	99.90068			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.99951		11.00000	62.94549			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.52430		100.00000	15.41175			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	101.36010		0.00000	101.29129			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.49540		0.00000	101.41972			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.29975		0.00000	101.23399			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.34053		0.00000	101.27271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	101.35846		0.00000	101.28974			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.42921		0.00000	102.35929			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.42921		0.00000	102.35929			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.44367		0.00000	102.37332			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.26714		0.00000	101.20304			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.44367		0.00000	102.37332			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.41476		0.00000	102.34525			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.17743		0.00000	89.12145			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.24423		0.00000	101.18128			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.12434		0.00000	101.06102			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.31609		0.00000	101.24952			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.35664		0.00000	101.28799			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.37291		0.00000	101.30344			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.34031		0.00000	101.27249			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.26714		0.00000	101.20305			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.32500	104.53745		9.40000	104.12968			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.43626		0.00000	100.37028			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.12883		0.00000	101.06204			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	82.84950		0.00000	82.78933			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	158.05679		0.00000	157.63999			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	158.08324		0.00000	157.66589			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.29967		0.00000	101.23392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00002	0.00000	99.94425		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00002	0.00000	99.94425		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	99.86641	0.00000	101.57403		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	101.25889	0.00000	101.19520		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	101.24910	0.00000	101.18591		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	102.33965	0.00000	102.27359		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	101.61693	0.00000	101.55315		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	102.33837	0.00000	102.27239		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	102.41079	0.00000	102.34163		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	103.01030	0.00000	102.94288		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	101.30501	0.00000	101.24194		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	103.37085	0.00000	103.30657		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	101.15855	0.00000	101.09508		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	101.30458	0.00000	101.23859		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	101.27868	0.00000	101.21401		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	101.14812	0.00000	101.09005		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	101.12033	0.00000	101.06367		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	101.17426	0.00000	101.11487		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	101.27542	0.00000	101.21091		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	101.21828	0.00000	101.15666		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	101.15302	0.00000	101.09470		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	101.17099	0.00000	101.11177		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	101.63998	10.23000	101.55734		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	101.18878	0.00000	101.12865		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	101.16119	0.00000	101.10246			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	115.53901	0.00000	115.53901			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.50000	105.21049	9.56000	104.89050			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.27045	0.00000	101.20619			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	112.80052	1.75000	112.75418			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.16936	0.00000	101.11021			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.17244	0.00000	101.11313			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.24659	0.00000	101.18258			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.28714	0.00000	101.22104			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.20604	0.00000	101.14410			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.27903	0.00000	101.21335			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.89673	0.00000	101.83800			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.36661	0.00000	103.30187			0.00	500,000,000	250,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.24589	0.00000	103.18526			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.29524	0.00000	101.22873			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.53265	0.00000	102.47031			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.27903	0.00000	101.21335			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.24182	0.00000	101.17901			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.31101	0.00000	101.24468			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.33221	0.00000	101.26480			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.16103	0.00000	101.10230			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.18553	0.00000	101.12556			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.33718	0.00000	101.26954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194	On 20/09/2022	Spot Bond	0.00000	101.32442	0.00000	101.25641				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.41674	0.00000	101.34400				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.25470	0.00000	101.19028				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.40379	0.00000	101.33171				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.80821	0.00000	103.74216				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.41674	0.00000	101.34400				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.88671	0.00000	92.83160				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.35196	0.00000	101.28255				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.35196	0.00000	101.28255				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	115.24610	0.00000	114.96603				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	116.07079	0.00000	116.60620				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.17358	0.00000	101.11331				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.16222	0.00000	101.10252				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.98256	0.00000	99.93027				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.19306	0.00000	101.13179				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.19793	0.00000	101.13640				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.24659	0.00000	101.18258				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.17521	0.00000	101.11484				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.17358	0.00000	101.11331				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.28502	0.00000	101.22001				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.18450	0.00000	102.11528				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.41394	0.00000	100.34780				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.35415	0.00000	101.30521				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.37007	0.00000	101.32055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP1U	On 03/07/2014	Spot Bond	100.00000		92.79679	100.00000	92.12273				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		13.45437	100.00000	10.68371				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		99.96084	0.00000	99.90215				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		99.95673	0.00000	99.89189				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		99.95400	0.00000	99.88506				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.53890	0.00000	100.47885				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.59372	0.00000	100.52756				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.66673	0.00000	100.59242				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.51615	0.00000	100.45788				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.08000		97.91674	8.15000	97.73290				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.66813	0.00000	100.59280				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.77911	0.00000	100.69129				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.48000		101.88442	8.54000	101.58123				0.00	0	51,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.12000		116.02656	9.18000	115.54403				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		90.67342	100.00000	90.01636				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.19000		108.18938	7.21500	108.08350				0.00	0	2,640,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		86.31919	100.00000	85.72389				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.19626	100.00000	12.11546				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000		157.88081	2.78000	157.67344				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.42306	0.00000	101.36043				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.28714	0.00000	101.23282				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.67336	0.00000	100.61889				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	101.24333	0.00000	101.18837				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	99.75158	0.00000	102.09326				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.09239	0.00000	101.03626				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	101.22625	0.00000	101.16429				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.44035	0.00000	101.35826				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.13402	0.00000	101.05928				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	96.76000	0.00000	96.76000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.07000	0.00000	99.07000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.27954	0.00000	101.22035				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.09239	0.00000	101.03626				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.07614	0.00000	101.02084				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.00620	0.00000	100.94588				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.97000	104.21095	9.03000	103.91896				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.16270	0.00000	101.10913				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.53506	0.00000	101.47609				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.88214	0.00000	100.82643				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	102.08163	0.00000	102.02138				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.52398	0.00000	101.46180				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.43500	104.92446	9.50000	104.53167				0.00	0	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
BAW2	On 02/10/2015	Spot Bond		7.30500	107.07884		7.32500	106.98902			46,313,700,000,000.00	6,340,000,000	3,170,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.06639		0.00000	100.99729			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.97090		0.00000	100.90796			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.76500	101.43036		7.79500	101.35623			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.89500	104.24338		8.96500	103.96488			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.06931	103.07692		11.13409	102.92188			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.06944	101.82034		11.11488	101.69672			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.10552	101.77246		11.15236	101.64710			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.39780		0.00000	101.31102			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.14161	101.69243		11.18983	101.56128			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.85537	101.34946		11.91689	101.07297			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.43099		0.00000	101.34215			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.43099		0.00000	101.34215			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.43105		0.00000	101.34222			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.31931	101.17171		11.38409	101.01761			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.25594	101.76093		11.30809	101.61931			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06944	101.82034		11.11488	101.69672			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.15900	101.93035		11.22103	101.77188			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.32900	101.44496		10.37798	101.30202			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.35802		0.00000	101.27371			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.34151		0.00000	101.25720			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.34151		0.00000	101.25720			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.26933		0.00000	101.18954			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.86081	100.87414		10.87978	100.75677			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.67000	99.98610		11.74000	99.71206			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.30215		0.00000	101.22030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.59500	97.59442		11.66500	97.31391			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.23202		0.00000	101.15552			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.24262		9.28000	101.16609			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.32183		0.00000	101.23875			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.37000	100.07388		11.43000	99.87295			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.28246		0.00000	101.20185			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.31527		0.00000	101.23260			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.31527		0.00000	101.23260			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.26670		0.00000	101.18708			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.33121		0.00000	101.24853			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.36651		0.00000	101.31195			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.33121		0.00000	101.24853			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.26932		0.00000	101.18954			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.28509		0.00000	101.20531			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.33130		0.00000	101.24862			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.95962		0.00000	100.89998			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06931	103.45427		14.13409	103.27504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.27587	102.22051		15.32897	101.98097			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.15558	101.99599		14.20864	101.80649			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.74015		0.00000	101.63072			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.74015		0.00000	101.63072			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.74015		0.00000	101.63072			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.80523		0.00000	101.69170			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.51176		0.00000	101.41674			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.27604		100.00000	16.18358			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.07617		100.00000	20.92169			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.18168		100.00000	19.04109			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.84054		100.00000	11.75376			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.85381		100.00000	11.76786			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.31578		100.00000	14.21086			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.40438		100.00000	12.31346			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.55367		0.00000	100.50093			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.49924		0.00000	100.44323			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.76075		100.00000	6.66092		160,000,000,000,000.00	1,600,000,000	37,500,000,000.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.76075		100.00000	6.66092			0.00	0	37,500,000,000.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	79.86871		100.00000	99.45355			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	176.07848		2.00500	175.52033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.04000	149.58905		8.10000	148.35898			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.04000	149.90146		8.10000	148.67986			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42500	98.20403		8.48500	97.66114			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.54813		0.00000	101.48247			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.20097		0.00000	101.14021			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99000	98.16827		8.05000	97.91287			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.32758		0.00000	101.27061			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.53409		0.00000	100.47442			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.54504		0.00000	100.48415			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.58155		0.00000	100.51658			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.61802		0.00000	100.54897			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.71972		0.00000	100.63928			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.37568		100.00000	14.27031			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.35816		0.00000	100.30096			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.37608		0.00000	100.31604			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.38376		0.00000	100.32249			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.38632		0.00000	100.32464			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.41699		0.00000	100.35045			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.45784		0.00000	100.38480			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.06189		100.00000	13.95883			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.06189		100.00000	13.95883			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.18548		0.00000	101.12844			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.27991		0.00000	101.21833			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.30566		0.00000	101.24284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond		8.44500	102.40911		8.51500	102.16607			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.38289		0.00000	101.31634			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.52002		0.00000	101.44685			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.05678		100.00000	9.98387			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.05678		100.00000	9.98387			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.25500	103.69121		6.28500	103.63175			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.49106		0.00000	100.43644			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	98.63613		0.00000	98.58367			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	99.73036		0.00000	99.68278			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	98.10690		0.00000	98.05432			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	97.38834		0.00000	97.33611			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	99.96760		0.00000	99.91878			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	99.96168		0.00000	99.90437			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	99.96511		0.00000	99.91281			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	99.96330		0.00000	99.90830			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	99.96001		0.00000	99.90010			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	99.94633		0.00000	99.86594			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	99.92586		0.00000	99.81733			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	43.69697		100.00000	43.38017			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	19.77285		100.00000	19.62792			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.22265		0.00000	101.16190			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	99.99977		0.00000	99.94118			0.00	0	3,500,000,000.00
CBL06	On 02/11/2014	Spot Bond		7.58500	102.92799		7.61500	102.85213			0.00	0	900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.54500	110.39720		9.61500	110.15357			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.58937		0.00000	100.50013			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.19500	102.69694		9.26500	102.49615			0.00	0	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.28000	102.37240		11.34000	102.08042			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.47272		0.00000	100.38838			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53000	103.44586		11.59000	103.13624			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.16176		0.00000	100.10401			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.43500	100.03786		9.50500	99.78252			0.00	0	2,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	99.89235		0.00000	102.25765			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.97000	99.07668		12.03000	98.75684			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.34768		0.00000	100.28529			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.84113		0.00000	101.75637			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.25463		0.00000	100.19464			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.18500	92.89695		10.25000	92.55010			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.87000	121.02010		9.93000	120.53188			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000	117.02226		9.78000	116.52078			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.05000	116.31298		9.11000	115.78157			0.00	0	2,226,500,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.11431		0.00000	102.02126			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.79500	102.08264		11.86500	101.87258			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.12070		0.00000	100.04825			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.47714		0.00000	101.39238			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.17083		0.00000	100.03797			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.00958		0.00000	100.89668			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.15379		0.00000	101.02472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond		0.00000	101.81832		0.00000	101.74302			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	101.84929		0.00000	101.77901			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	99.96505		0.00000	99.86114			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	99.96543		0.00000	99.86264			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	99.96341		0.00000	99.85474			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.03470		0.00000	100.04241			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.29977		0.00000	101.23402			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.32216		0.00000	102.26508			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	101.67428		0.00000	101.59365			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.83141		10.11000	103.74659			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	101.67428		0.00000	101.59365			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.83955		0.00000	100.77865			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	116.97169		2.76000	116.81796			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	116.90319		3.14000	116.74609			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.77301		8.25000	101.70596			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	101.67428		0.00000	101.59365			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	101.67428		0.00000	101.59365			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.49955		3.10000	116.34370			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.35319		2.40000	116.20407			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.84383		0.00000	101.75045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	100.94008		0.00000	100.88798			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.67207		0.00000	100.61369			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.40000	100.98955		8.42500	100.86760			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.74684		0.00000	100.68715			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.73655		0.00000	100.67768			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.55243		0.00000	100.49007			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.56332		0.00000	100.50039			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.45000	101.09209		8.47500	100.96950			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.45000	101.09209		8.47500	100.96950			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.50000	104.23607		8.52500	104.10786			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.33240		0.00000	101.26500			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.47262		0.00000	101.39811			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.61819		0.00000	100.55993			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.61819		0.00000	100.55993			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	99.54497		100.17539	98.79718			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.80274		0.00000	101.71590			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.02027		0.00000	100.03689			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.35130		0.00000	101.28295			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	99.86832		0.00000	99.81112			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	99.85939		0.00000	99.79840			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.14307		9.35000	102.06574			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.14307		9.35000	102.06574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	99.86826	0.00000	99.81105			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	99.86788	0.00000	99.81051			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	95.50824	0.00000	95.50824			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	99.78058	0.00000	99.68603			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.26147	0.00000	101.20348			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	99.78487	0.00000	99.69215			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.03948	0.00000	100.98093			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.03948	0.00000	100.98093			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.03948	0.00000	100.98093			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.03948	0.00000	100.98093			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.03948	0.00000	100.98093			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.06592	0.00000	101.00589			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.10978	0.00000	101.04728			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.10978	0.00000	101.04728			0.00	300,000,000	300,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.10978	0.00000	101.04728			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.10978	0.00000	101.04728			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.10978	0.00000	101.04728			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.11712	0.00000	101.05420			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.30000	102.73586	9.36000	102.42757			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94209			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.38854	0.00000	100.32601			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.51997	0.00000	101.44306			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	99.78566	0.00000	99.69409			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	101.23038	0.00000	101.16720				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.22227	0.00000	101.15950				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.24271	0.00000	101.17985				0.00	700,000,000	700,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.94327	0.00000	99.88621				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.84011	0.00000	99.77085				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.23944	0.00000	101.17675				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.80333	0.00000	104.74007				0.00	0	543,400,000.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.51837	0.00000	101.45396				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.09095	0.00000	101.03179				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.01695	0.00000	100.95856				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.18982	0.00000	101.12870				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.37626	0.00000	101.30559				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.37626	0.00000	101.30559				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.37626	0.00000	101.30559				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.37626	0.00000	101.30559				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.14477	0.00000	100.08202				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.66368	0.00000	101.60116				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.54495	0.00000	101.47335				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.27842	0.00000	101.20643				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.55967	0.00000	103.49193				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.14572	0.00000	101.07456				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.26376	0.00000	101.19260				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.00562	0.00000	100.93385				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.42535	0.00000	101.35324				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	101.14576		0.00000	101.07462			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.14576		0.00000	101.07462			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.13786		0.00000	101.06631			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	120.28813		0.00000	120.28813			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.92440		0.00000	102.85473			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	120.64249		0.00000	120.64249			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	119.76605		0.00000	119.76605			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	120.35812		0.00000	120.35812			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	117.04715		0.00000	117.04715			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	117.18598		0.00000	117.18598			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.11439		0.00000	100.04572			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.76500	93.42073		10.82500	93.02778			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.28500	94.89763		11.34500	94.49811			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.08519		0.00000	101.01693			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.43616		0.00000	101.36242			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.11175		0.00000	100.04467			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.52067		0.00000	100.45716			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.43391		0.00000	100.36416			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.44587		8.80500	100.37534			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.25470		0.00000	101.19028			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.16673		0.00000	102.10153			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	113.73547		0.00000	113.73547			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	101.31469		0.00000	101.24719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	101.33900	0.00000	101.27025				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.43292	0.00000	101.35936				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.30476	0.00000	101.23684				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.82708	0.00000	101.73228				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.82708	0.00000	101.73228				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.82708	0.00000	101.73228				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.49552	0.00000	101.41985				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.02992	0.00000	100.97406				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.48661	0.00000	100.43224				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.08519	0.00000	101.01693				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	103.74818	0.00000	103.74818				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	103.77842	0.00000	103.77842				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	101.05581	0.00000	100.99768				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.42513	0.00000	100.36021				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.67057	0.00000	101.58476				0.00	0	200,000,000.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.09177	0.00000	101.02310				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.90659	0.00000	101.81002				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.56048	0.00000	101.48150				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.18554	0.00000	101.12557				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.38760	0.00000	101.31635				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.42087	0.00000	100.35661				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.14120	0.00000	100.07977				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.04824	0.00000	100.99052				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.05883	0.00000	100.99221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000	100.40213	0.00000	100.34126				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	99.81241	0.00000	99.73222				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	99.81241	0.00000	99.73222				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	99.81566	0.00000	101.54579				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.90116	0.00000	101.80343				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
CLN356	On 24/02/2017	Spot Bond	0.00000	99.79808	0.00000	99.71179				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	99.80476	0.00000	99.72132				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.39878	0.00000	100.33464				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.51734	0.00000	100.45424				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.13787	0.00000	101.07941				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.57683	10.55000	101.54846				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.94500	105.32275	10.00500	104.91495				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.20434	0.00000	101.14155				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.32194	0.00000	100.24604				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.08500	107.00892	12.14500	106.62306				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.33562	0.00000	100.25655				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.11500	106.57144	12.17500	106.19990				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.54500	105.99347	10.60500	105.62936				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.33562	0.00000	100.25655				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.43894	0.00000	100.37194				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.60682	0.00000	101.52821				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.12302	0.00000	101.05106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000		100.80341		0.00000	100.73084			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.67483		0.00000	100.61077			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.63032		0.00000	100.55938			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.48500		102.68302		9.55000	102.32305			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.69947		0.00000	100.61206			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.95453		7.01000	38.93284			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		157.22196		0.00000	155.86123			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.42500		136.00891		8.48500	135.54342			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.04000		149.58905		8.10000	148.35898			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.04000		149.90146		8.10000	148.67986			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		90.06342		0.00000	90.00598			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.97845		0.00000	89.92053			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.85657		0.00000	100.78993			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.85657		0.00000	100.78993			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.34868		0.00000	101.28045			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.25735		0.00000	101.19375			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.27535		0.00000	101.21084			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.84850		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.27903		0.00000	101.21335			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.52067		0.00000	100.45716			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.15898		0.00000	101.09944			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.67668		0.00000	100.61425			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.68968		0.00000	100.62765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000		99.84411		0.00000	99.77669			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.77296		0.00000	100.70388			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.95000		105.60394		8.97500	105.49667			0.00	0	10,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.89500		104.42174		8.96500	104.11262			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.09500		117.84609		10.16000	117.34005			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.30000		108.37759		8.32500	108.26804			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.68500		107.03100		9.75000	106.61781			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.07500		95.54941		10.13500	95.13924			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000		97.19918		10.83000	96.70244			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.77000		94.90109		10.83000	94.42070			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.01351		0.00000	101.74744			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.82341		0.00000	101.56985			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.53826		0.00000	101.47760			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.33123		0.00000	100.27202			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00500		104.11370		11.07000	103.65654			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.84851		100.00000	11.76262			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.43830		0.00000	100.38428			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.17000		97.15316		8.24000	96.89203			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		99.88411		0.00000	99.83452			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		101.24171		0.00000	101.19151			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	100.00000		64.74576		100.00000	64.43778			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.38934		0.00000	101.32787			0.00	0	3,500,000,000.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.22171		0.00000	100.17055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	101.08950		0.00000	100.99132			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.66734		0.00000	101.58170			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.85225		0.00000	100.75142			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.28038		0.00000	101.19567			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.34253		0.00000	101.25372			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.18000	113.73444		7.20500	113.61631			0.00	0	690,000,000.00
DV22	On 07/02/2020	Spot Bond	8.34500	107.55944		8.42000	107.14065			54,242,500,000.00	6,500,000	3,390,000,000.00
DV23	On 27/02/2023	Spot Bond	8.82500	109.28556		8.88500	108.82993			59,127,500,000.00	6,700,000	4,370,000,000.00
DV24	On 18/02/2024	Spot Bond	8.93500	107.22955		8.99500	106.75495			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.52000	107.02899		9.58000	106.46186			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.15666		0.00000	101.10574			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.20221		0.00000	101.14886			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.99984		0.00000	99.94933			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.10722		0.00000	101.05306			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.97500	130.59070		8.05000	130.08506			0.00	0	1,980,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.88050		0.00000	101.78285			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	0.10000	133.74759		0.10000	133.60105			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.35500		1.96000	120.20502			0.00	0	3,580,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	108.03647		1.97000	107.90146			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11500	107.17261		2.10000	107.25323			44,415,000,000,000.00	21,000,000,000	21,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.58500	107.68457		9.65000	107.29424			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.43500	108.33287		9.50000	107.91735			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.82000	101.84132		9.88000	101.38301			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.21000	95.17603		10.27000	94.83125			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.37000	102.32634		10.43000	101.95376			0.00	0	17,333,333,800.00
EPF001	On 19/08/2015	Spot Bond	0.00000	99.99995		0.00000	99.94459			0.00	0	100,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.18893		0.00000	101.13271			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.19227		0.00000	100.13847			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94660			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94619			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	94.07216		100.00000	93.35038			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	76.20042		100.00000	75.72614			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	73.42429		100.00000	72.99823			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.31583		3.00000	127.16162			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.36000	106.48964		11.38500	106.36603			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.91162		0.00000	104.84075			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.55463		0.00000	100.48479			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.28774		0.00000	101.21955			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89000	97.01824		9.95000	96.75600			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.94916		0.00000	100.88498			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	101.67588		0.00000	101.61087			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00006		0.00000	99.93582			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00004		0.00000	99.94105			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.93798			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00003		0.00000	99.93459			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.93183			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00001		0.00000	99.94546			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00009		0.00000	99.94392			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.94250			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.94004			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.94300			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.94094			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000	102.88633		6.77500	102.79966		16,875,000,000,000.00	2,500,000,000	2,700,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.69500	105.89951		7.75500	105.62764		1,591,326,000,000.00	206,800,000	7,308,400,000.00	
ES23	On 25/01/2023	Spot Bond	8.35500	113.14282		8.41500	112.67761		1,737,840,000,000.00	208,000,000	8,112,167,800.00	
ES26	On 02/04/2026	Spot Bond	8.63000	95.26897		8.69000	94.78094		1,827,834,000,000.00	211,800,000	14,076,800,000.00	
ES33	On 15/09/2033	Spot Bond	9.35000	84.90360		9.40500	84.41637		163,625,000,000.00	17,500,000	111,917,474,800.00	
ES42	On 25/04/2042	Spot Bond	9.57000	90.18642		9.61000	89.76575		153,120,000,000,000.00	16,000,000,000	11,800,000,000.00	
EXX01	On 19/05/2017	Spot Bond	100.00000	8.67003		100.00000	7.47275			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	100.00000	1.54308		100.00000	1.32999			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.86524		0.00000	99.80666			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.63773		0.00000	100.57763			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.08039		0.00000	101.01953			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	99.84544		0.00000	101.38065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.71210		0.00000	100.65775			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.26847		0.00000	101.21332			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.67971		100.00000	10.60228			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.39320		100.00000	10.31785			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.23393		0.00000	101.17358			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.28512		0.00000	101.22227			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.38740		0.00000	101.31956			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.48959		0.00000	101.41674			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.60000	102.29876		6.62500	102.23610			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.37000	100.27830		9.43000	99.98714			0.00	0	30,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.23608		0.00000	101.18097			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.23601		0.00000	101.18090			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.50921		0.00000	100.44507			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.59795		0.00000	103.52630			0.00	200,000,000	200,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.17000	107.80682		11.23000	107.49521			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.88452		0.00000	99.81202			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	128.61341		2.14000	128.36250			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000	274.26278		2.13500	272.98042			0.00	0	110,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.22000	108.68090		2.22000	108.54286			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	153.68135		2.51000	153.48286			0.00	0	450,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	209.69316		2.33000	209.42517			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.61000	109.63987		7.63500	109.54035			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92200	60.10102		7.92300	60.08586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.47800	37.94129		9.47800	37.93042			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.65041		9.71000	36.63962			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.66261		0.00000	104.56765			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	99.78861		0.00000	102.52984			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	99.79459		0.00000	102.45906			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	99.79459		0.00000	102.45906			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	102.07795		0.00000	101.99412			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	99.79814		0.00000	102.41703			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.51182		0.00000	101.43532			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.74794		0.00000	101.66375			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.29982		0.00000	101.23407			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.43357		0.00000	101.36105			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.91677		0.00000	101.90149			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
FRC117	On 15/06/2016	Spot Bond	0.00000	101.72225		0.00000	101.63930			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.41674		0.00000	101.34400			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	101.34710		0.00000	101.27793			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.53808		0.00000	101.45910			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	101.39245		0.00000	101.32096			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.48471		0.00000	101.40848			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.84477		0.00000	101.74996			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.78835		0.00000	101.69646			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.72202		100.09221	15.60795			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.25795		0.00000	101.19335			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.14142		0.00000	112.74778			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.50503		0.00000	101.42886			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.69082		0.00000	101.60522			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	99.81144		0.00000	102.25997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000	105.50312	0.00000	105.46349				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.40087	0.00000	101.32999				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.41720	0.00000	101.34550				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.28836	0.00000	101.22318				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.31956	0.00000	101.25181				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.74803	0.00000	101.65823				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.24624	0.00000	101.18964				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.22767	0.00000	101.17079				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.29524	0.00000	101.22873				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.17330	13.22500	55.11481				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.21740	0.00000	101.15488				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.21902	0.00000	101.15641				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.82137	0.00000	101.72915				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.27741	0.00000	101.21181				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.46500	96.63121	3.46500	96.49865				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.33575	0.00000	101.26717				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.33575	0.00000	101.26717				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.87626	0.00000	101.80826				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.08519	0.00000	101.01693				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.34487	0.00000	99.27758				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	103.30923	0.00000	103.30704				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.25470	0.00000	101.19028				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.22389	0.00000	101.16104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.31852	0.00000	100.24341				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.44426	0.00000	101.37010				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.13972	0.00000	100.07892				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.31509	0.00000	100.24078				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.47131	0.00000	100.39941				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.66734	0.00000	101.58170				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.30659	0.00000	101.23950				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.66572	0.00000	101.58017				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.20929	0.00000	101.14718				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	103.13642	0.00000	103.01989				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.31956	0.00000	101.25181				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.31956	0.00000	101.25181				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.24173	0.00000	101.18466				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.92612	0.00000	100.86606				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.97976	0.00000	100.91625				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.77134	0.00000	100.71396				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.77134	0.00000	100.71396				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.95441	0.00000	100.88299				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.75534	0.00000	100.69771				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.75209	0.00000	100.69470				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.73824	0.00000	100.68077				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.74036	0.00000	100.68272				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.68098	0.00000	100.61679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000	100.61609	0.00000	100.55803				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.68098	0.00000	100.61679				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.61349	0.00000	100.55568				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.27890	0.00000	100.21325				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.62130	0.00000	100.55185				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.40571	0.00000	101.33459				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.39760	0.00000	101.32689				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.55082	0.00000	101.48204				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.19382	0.00000	101.13343				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.43464	0.00000	100.36891				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000	118.15030	3.38000	117.90883				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.42368	0.00000	101.35165				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.43835	0.00000	101.36558				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000	118.31114	3.36000	118.06952				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000	123.34990	1.79000	123.28574				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000	118.15030	3.38000	117.90883				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000	122.57627	2.77000	122.41507				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000	127.34687	2.84000	127.26977				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.48963	0.00000	100.41561				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	102.22564	0.00000	102.23035				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.92259	0.00000	101.82993				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.95681	0.00000	101.86250				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.23448	0.00000	101.17203				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000		101.41394		0.00000	101.34240			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		104.50730		0.00000	104.48211			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.65507		0.00000	101.57129			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.59319		0.00000	101.51255			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.35682		0.00000	101.28715			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		101.78562		0.00000	101.69960			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.35520		0.00000	101.28562			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		103.84956		0.00000	103.78599			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		98.44604		0.00000	98.45194			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		98.32586		0.00000	98.21282			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.19675		0.00000	101.14175			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.62846		100.00000	9.55865			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.25646		100.00000	16.13860			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000		144.31138		4.91000	144.09746			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.95830		0.00000	100.90988			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.28817		0.00000	101.23630			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.47472		0.00000	102.42070			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.28846		0.00000	102.17995			0.00	40,000,000,000	43,900,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.90909		0.00000	101.85424			0.00	0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.24620		0.00000	101.18898			0.00	0	7,100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.09239		0.00000	101.03626			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	100.00000		0.15823		100.00000	100.00000		2,170,000,000,000,000.00	21,700,000,000	21,700,000,000.00	
FRS100	On 15/01/2024	Spot Bond	0.00000		95.35608		0.00000	95.23528			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.49000	128.40725		2.49000	128.24131			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.51417		0.00000	100.45670			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.73466		10.38000	100.64961			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.73466		10.38000	100.64961			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	102.31293		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.32551		0.00000	100.27562			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.43911		0.00000	100.36854			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000	103.70407		2.63000	103.56888			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000	200.53494		2.64000	200.27360			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000	104.26319		2.60000	104.12752			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.74371		0.00000	100.69432			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000	199.67518		2.67000	199.41448			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.49970		0.00000	100.42350			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000	263.86366		2.64500	262.62652			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000	274.05414		2.14500	272.77268			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000	259.52641		2.86500	258.30820			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000	125.38436		2.51000	125.13626			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.40760		0.00000	100.34592			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000	125.54260		2.04000	125.29862			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.58028		0.00000	100.51548			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.86220		0.00000	100.79965			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.28647		0.00000	100.22404			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000	103.49666		2.47000	103.36309			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.93827		104.97509	16.81005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	21.33055	101.07593	21.17443					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	12.96527	100.44759	12.87090					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.17268	0.00000	101.11873					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.62507	100.76967	19.48180					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	2.16000	111.44129	2.16000	111.30051					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	2.18000	109.09521	2.18000	108.95700					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.42826	0.00000	98.42497					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.21000	108.78432	2.21000	108.64624					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.81665	0.00000	101.74872					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000	341.99049	2.34500	340.38962					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.86635	0.00000	100.81855					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.22861	0.00000	100.16419					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.21712	0.00000	100.15634					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.20503	0.00000	100.14709					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.66205	0.00000	101.60099					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	101.51889	0.00000	101.45992					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	99.94567	0.00000	102.24942					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.83140	0.00000	100.76804					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.97500	102.48840	5.99500	102.43298					0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.69000	103.17154	6.71500	103.09605				3,345,000,000,000.00	500,000,000	600,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.56000	102.31782	7.58500	102.20306					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.89500	103.22127		7.96500	102.95247			42,633,000,000,000.00	5,400,000,000	45,400,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.08000	108.95538		8.14000	108.67721			8,080,000,000,000.00	1,000,000,000	31,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.53500	102.10045		8.61000	101.70383			48,649,500,000,000.00	5,700,000,000	11,702,200,000.00
FRX20	On 01/10/2020	Spot Bond	8.71500	101.29788		8.78000	100.91431			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.25500	92.74822		9.31500	92.34568			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47000	113.14087		9.53000	112.63770			9,470,000,000,000.00	1,000,000,000	41,000,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.64000	100.12222		9.70000	99.67222			163,880,000,000,000.00	17,000,000,000	27,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.00000	98.22859		10.06000	97.68241			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.20500	80.13971		10.25000	79.73270			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.05486		0.00000	101.00150			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.09574		0.00000	101.04031			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.11208		0.00000	101.05583			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.15287		0.00000	101.09455			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.21817		0.00000	101.15655			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.26713		0.00000	101.20303			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.47912		0.00000	101.40428			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	99.98440		0.00000	99.93737			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	99.98350		0.00000	99.93380			0.00	640,000,000	320,000,000.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	99.98256		0.00000	99.93044			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	99.98240		0.00000	99.92971			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	99.98179		0.00000	99.92749			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	99.98094		0.00000	99.92421			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	99.98022		0.00000	99.92148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		99.97707		0.00000	99.90947			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.06333		0.00000	101.00268			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.79863		0.00000	100.73649			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.24500		101.56507		9.31500	101.31447			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
GPT29	On 04/08/2014	Spot Bond	0.00000		100.22918		0.00000	100.18007			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.52453		0.00000	99.47534			0.00	35,821,000,000	35,821,000,000.00
GRB95	On 28/07/2014	Spot Bond	0.00000		98.85957		0.00000	98.81070			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		100.44186		0.00000	100.38565			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.45149		0.00000	100.39406			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.47007		0.00000	100.41029			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.49310		0.00000	100.43043			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.52504		0.00000	100.45834			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		101.40094		0.00000	101.33897			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.87792		0.00000	100.77456			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.66725		0.00000	100.60756			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.62651		0.00000	102.57021			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.96980		0.00000	100.91672			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.36847		0.00000	101.30648			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		99.96008		0.00000	99.90035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.91856	0.00000	100.86504				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		99.88266	0.00000	99.83157				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000		40.48176	100.00000	40.30387			9,000,000,000,000,000.00	90,000,000,000	45,000,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.18213	0.00000	101.11802				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.58365	0.00000	100.51016				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.01751	0.00000	100.96194				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.32765	0.00000	101.26513				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.33214	0.00000	100.27251				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.33768	0.00000	100.27732				0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.39419	0.00000	100.34492				0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.18037	0.00000	100.13118				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		100.54885	0.00000	100.48755				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.98039	98.92839		8.00490	98.81935				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.57444	0.00000	100.51028				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.33320	104.41639		8.35769	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.60731	0.00000	100.53949				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond		8.78356	104.41639		8.80802	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.64747		0.00000	100.57517			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.66541		0.00000	100.60270			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.75472		0.00000	100.68727			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.78218		0.00000	100.71227			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	99.99988		0.00000	99.93968			0.00	0	36,500,000.00
HPF05	On 17/02/2017	Spot Bond		9.89000	102.45633		9.89000	102.37440			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.08500	110.88236		8.16000	110.43168			0.00	0	4,960,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.89000	278.47646		1.93500	277.17581			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.90000	278.26392		1.94500	276.96420			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.36000	101.74413		9.41500	101.17755			0.00	0	2,980,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.25000	102.73448		9.30500	102.15216			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	58.36492		100.00000	57.94178			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.15229		100.00000	15.04244			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	88.99186		100.00000	88.35316			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	40.58867		100.00000	40.29118			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.71838		100.00000	20.56652			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.71053		100.00000	10.63027			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	61.81236		100.00000	61.35429			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.57000	115.63847		1.57000	115.49777			0.00	0	80,058,592,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.87000	119.06101		1.87000	118.91320			935,000,000,000.00	500,000,000	78,947,443,100.00
I2046	On 31/03/2046	Spot Bond	1.99000	116.79938		1.99000	116.65344			0.00	0	79,631,100,000.00
I2050	On 31/12/2050	Spot Bond	1.99000	125.84781		1.99000	125.69035			995,000,000,000.00	500,000,000	47,830,130,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.85000		0.00000	93.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.50000	104.10411		7.52500	104.02161			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.11549		0.00000	102.05565			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.35152		0.00000	101.29138			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.00000	104.17396		8.02500	104.06480			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.14500	107.70047		8.21500	107.39573			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00001		0.00000	99.94707			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000	115.95957		4.76000	115.78870			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.82000	102.94899		7.84500	102.83235			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.25653		0.00000	100.20058			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.27159		0.00000	100.21241			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000	126.30427		1.61000	126.15016			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000	128.87935		2.11000	128.62821			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.31858		0.00000	101.26534			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.20271		0.00000	102.14535			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.26500	102.73695		8.33500	102.43830			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.65653		0.00000	101.60240			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.90787		0.00000	102.85053			0.00	1,000,000,000	500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.06973		0.00000	100.01739			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.80000	100.29324		8.86000	100.00342			0.00	0	2,000,000,000.00
IBL46	On 15/01/2020	Spot Bond	9.18500	94.07406		9.26000	93.69608			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000	101.47386	0.00000	101.41934				0.00	29,800,000	14,900,000.00
IBL49	On 02/04/2018	Spot Bond	8.34500	97.64383	8.41500	97.35523				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.23500	102.01254	9.31000	101.58943				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.34745	0.00000	100.29187				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.35774	0.00000	100.30054				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.76000	101.13213	7.78500	101.01874				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.58000	100.76986	8.64000	100.49362				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.39603	0.00000	100.33273				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.10954	0.00000	100.00725				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.91500	103.67860	7.98500	103.44061				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.54000	104.86243	8.60000	104.55569				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.57500	106.79619	9.63500	106.32847				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.91289	0.00000	100.85613				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.45987	0.00000	100.40428				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00406	100.00000	0.00403				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.49338	0.00000	100.43818				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.51536	0.00000	100.45772				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.83500	98.21577	8.90000	97.83755				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.40562	5.00000	100.36498				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.40562	5.00000	100.36498				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.48428	5.00000	101.44276				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.40562	5.00000	100.36498				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.71284	4.00000	100.68033				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000	101.90955		0.00000	101.83296			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.83978		0.00000	101.76494			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.22992		0.00000	101.15261			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	99.28025		100.00000	98.48812			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.18862		9.20000	107.10962			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.05951		0.00000	100.99370			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.05951		0.00000	100.99370			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00011		0.00000	99.93588			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.55921		100.00000	8.49716			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.47328		0.00000	100.41830			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.24622		0.00000	100.19202			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.12398		0.00000	100.06993			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.50000	101.08381		9.52500	100.98783			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.46723		0.00000	101.41166			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.18006		0.00000	101.12809			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.65328		0.00000	99.57396			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.65267		100.00000	8.58993			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	93.25388		100.00000	92.56481			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	97.45860		100.00000	96.69521			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	95.70640		100.00000	94.97020			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	91.84983		100.00000	89.88162			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	87.39029		100.00000	85.60682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN429U	On 15/07/2014	Spot Bond	100.00000		83.33909	100.00000	81.71560				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		97.56098	100.00000	96.66072				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		93.68654	100.00000	91.57331				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		88.89964	100.00000	86.99464				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		84.58333	100.00000	82.85715				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.90311	5.90000	99.88698				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000		99.79030	5.90000	99.77421			59,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA424	On 10/06/2014	Spot Bond	5.90000		99.56546	5.90000	99.54944				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.33608	5.95000	99.32000				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.95000		99.22361	5.95000	99.20756				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.95000		99.11139	5.95000	99.09538				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.86923	6.05000	98.85303				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.05000		98.64292	6.05000	98.62679			90,750,000,000,000.00	15,000,000,000	15,000,000,000.00	
INA433	On 12/08/2014	Spot Bond	6.05000		98.53015	6.05000	98.51406				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.19883	0.00000	101.12438				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06931		102.55673	11.13409	102.40247				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06931		101.40717	11.13409	101.25463				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.27337	0.00000	101.20431				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.96109	0.00000	101.87444				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.24786	0.00000	101.18020				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.80719	6.50000	100.75434				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.37626	0.00000	101.30559				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.92630	0.00000	100.86872				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	97.40822		0.00000	97.40822			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.26617		0.00000	101.20702			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.63063		0.00000	100.57521			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.22972		0.00000	101.16206			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.82336		0.00000	100.76481			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.81986		0.00000	102.77260			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.75671		0.00000	102.70863			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.01113		0.00000	100.95913			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.00300		0.00000	100.95143			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.14714		0.00000	101.09663			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.55508		0.00000	100.50476			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.23419		0.00000	100.18260			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.11798		0.00000	100.06651			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	99.99997		0.00000	99.95148			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	99.99997		0.00000	99.95209			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.33186		0.00000	101.28012			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.02267		0.00000	100.97397			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.58598		0.00000	100.53443			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.18970		0.00000	100.13797			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.26932		0.00000	101.18954			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.33990		0.00000	101.29012			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.21247		0.00000	100.15452			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.02652		0.00000	96.97465			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	92.40506		100.00000	91.70854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP270U	On 10/07/2014	Spot Bond	100.00000		87.52998	100.00000	86.90476				14,000,000,000,000.00	140,000,000	140,000,000.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		88.80779	100.00000	88.16425				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.68254	0.00000	100.62326				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.69670	0.00000	100.63619				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.70618	0.00000	100.64486				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.51000		101.58315	8.53500	101.45022				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.56077	0.00000	100.51129				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.41302	0.00000	101.35073				0.00	0	3,000,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.74500		104.31783	8.81500	104.04106				0.00	0	2,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.82821	0.00000	100.76813				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.79832	0.00000	100.73618				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		99.83485	0.00000	99.76343				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.29662	0.00000	101.22632				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.68000		106.17671	8.70500	106.07623				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.24235	0.00000	103.17518				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.71743	0.00000	101.64628				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000		119.60693	3.20000	119.36409				0.00	0	200,000,000.00
IV019	On 31/03/2028	Spot Bond	3.69000		134.28545	3.69000	134.09923				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.05344	0.00000	100.98515				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.85501	0.00000	100.78673				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.73552	0.00000	100.66609				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.53335	0.00000	101.46281				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.18249	0.00000	101.11463				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.57000	95.68606		3.57000	95.55399			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.57000	101.14787		3.57000	101.00826			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.64112		0.00000	101.56710			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.03997		0.00000	100.04463			0.00	0	3,000,000,000.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.18006		0.00000	101.12809			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.37000	111.37333		10.43000	111.07818			0.00	0	3,030,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.49071		0.00000	100.41240			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000	134.28545		3.69000	134.09923			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	98.75075		100.00000	97.96701			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	95.21433		100.00000	94.48565			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	90.53182		100.00000	88.61917			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	86.19317		100.00000	84.45773			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	82.25637		100.00000	99.17355			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	96.00000		100.00000	95.15039			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	87.62051		100.00000	85.76937			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	83.42465		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.43947		0.00000	101.38591			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.56851		0.00000	100.51494			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94742			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	97.13454		5.90000	97.13453			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	99.75812		5.90000	99.74204			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.53342		5.90000	99.51741			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.95000	99.19152		5.95000	99.17548			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.95000	99.07938		5.95000	99.06338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA429	On 17/07/2014	Spot Bond		6.05000	98.95031		6.05000	98.93409			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond		6.05000	98.61067		6.05000	98.59455			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.14685		0.00000	100.08289			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.40241		0.00000	100.34155			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.85334		0.00000	100.79811			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.84540		0.00000	100.78821			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.16877		0.00000	100.11668			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	99.98274		0.00000	99.93086			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	99.93952		0.00000	99.87883			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.56512		0.00000	101.50568			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.69679		0.00000	100.63629			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.70154		0.00000	100.64062			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.71102		0.00000	100.64929			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.66832		0.00000	100.61027			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.54519		0.00000	100.48430			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.39907		0.00000	100.33861			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.22206		0.00000	101.16128			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.07186		0.00000	100.01790			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	99.88013		0.00000	101.41629			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	99.88146		0.00000	101.40117			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.93863		0.00000	100.87643			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.70122		0.00000	100.64769			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.48353		0.00000	100.42508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000	100.35587	0.00000	100.30192				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	55.10449	100.00000	54.70498				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	66.66670	100.00000	66.66667				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	50.00005	100.00000	50.00001				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.39315	0.00000	100.33043				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	58.00555	100.00000	57.58040				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.21398	0.00000	101.15450				0.00	0	30,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	26.08328	100.00000	25.88782				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.72048	0.00000	100.65605				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	80.87912	100.00000	80.34934				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	64.75139	100.00000	65.76830				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	56.96407	100.00000	56.54655				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	65.91648	100.00000	65.54201				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	56.47516	100.00000	56.06571				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	63.54971	100.00000	63.08898				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	79.08309	100.00000	78.40909				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.76716	0.00000	101.69740				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.41816	0.00000	100.34353				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.42000	141.11700	8.48000	140.41214				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.45462	0.00000	101.39962				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.17242	0.00000	101.11508				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.82876	0.00000	101.52358				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.47130	0.00000	101.41318				0.00	0	31,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.37971	0.00000	100.31901				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.84500	98.74577		8.91500	98.48513			0.00	0	20,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.99500	96.59311		9.06500	96.30455			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.33500	101.56321		9.41000	101.13964			0.00	0	1,500,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.96581		0.00000	101.87425			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.50000	104.88129		10.52500	104.75728			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.14784		0.00000	102.04798			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	99.97959		0.00000	99.91843			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	99.97822		0.00000	99.91296			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	99.97658		0.00000	99.90639			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.65929		0.00000	100.60830			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.20918		0.00000	100.16034			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.71326		0.00000	99.66547			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.69435		0.00000	98.68477			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	97.51697		0.00000	97.46488			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	98.92132		0.00000	98.87302			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	67.62443		100.00000	67.24026			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	80.87912		100.00000	80.34934			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.38372		0.00000	101.33114			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	60.38083		100.00000	59.94307			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond		100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	92.30769		100.00000	90.22556			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond		100.00000	94.55959		100.00000	93.83033			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	0.00000	99.88540		0.00000	99.83549			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.91514		0.00000	100.86111			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.62024		0.00000	100.56341			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.50672		0.00000	101.45310			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.95880		0.00000	101.90124			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.26335		0.00000	101.20868			0.00	0	1,500,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.18642		0.00000	101.13347			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.57847		0.00000	101.52216			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.11737		0.00000	100.06635			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.21670		0.00000	100.16193			0.00	0	1,300,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.57971		0.00000	100.52779			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.62536		0.00000	100.57057			0.00	0	548,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	92.92929		100.00000	92.00000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	55.40474		100.00000	55.00306			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	24.13934		100.00000	23.96433			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	58.93393		100.00000	58.50666			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.72000	102.03711		8.78000	101.72833			697,600,000,000.00	80,000,000	170,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.61000	101.97384		8.67000	101.66556			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.42797		0.00000	101.36090			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.32761		0.00000	101.26509			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.64926		0.00000	100.59284			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.75750		0.00000	100.70069			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.76296		0.00000	100.70576			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.79023		0.00000	100.73105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.42178	0.00000	102.35931				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.54686	0.00000	102.48143				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.08000	102.10160	8.15000	101.88500				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.79000	105.49357	8.85000	105.19113				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.51000	106.35276	9.57500	105.91819				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.55000	105.42697	6.58000	105.35383				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.10389	0.00000	101.04805				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.14472	0.00000	101.08682				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.53500	104.62805	9.61000	104.23140				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.51500	102.70263	7.54000	102.60944				0.00	0	4,950,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.60923	0.00000	101.54879				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.00500	103.52413	9.07500	103.26714				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.23849	0.00000	101.17889				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.38500	105.06952	9.45000	104.66191				0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.17948	100.00000	10.10568				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.54360	0.00000	101.48566				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.70500	103.38161	8.77500	103.12628				0.00	0	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.03500	104.14789	6.06500	104.09181				0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.60000	105.14613	7.62500	105.05345			912,000,000,000.00		120,000,000	150,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.64500	107.52519	8.71500	107.25505				0.00	0	900,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.95881	100.89771	5.91527				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.03913	100.61875	5.99510				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	100.01570		0.00000	100.03521			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.01702		0.00000	100.03571			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.01753		0.00000	100.03581			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.02589		0.00000	100.03921			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.03539		0.00000	100.04293			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.38240	100.00000		0.37963			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.38240	100.00000		0.37963			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.92500	96.09623		8.98500	95.68400			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.45000	101.09066		7.47500	100.97997			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.05500	103.57920		9.13000	103.14163			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.65409		0.00000	100.60384			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.83500	104.28453		8.90000	103.87734			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.05590		0.00000	100.00437			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.27500	104.48284		9.33500	104.01722			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.32919		0.00000	101.27692			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.78742		0.00000	101.73482			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.73465		0.00000	102.67926			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.43152		0.00000	100.37715			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.58432		0.00000	101.53220			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.08593		0.00000	101.03102			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.20000	105.99990		7.22500	105.90660			0.00	0	670,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	103.06187	0.00000	103.00575				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.62000	113.77038	8.68000	113.42264				0.00	0	1,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.59500	34.93282	10.65500	34.70661				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.60000	102.59252	7.62500	102.50750				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.55614	0.00000	100.49402				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.58519	0.00000	100.51981				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.95000	103.80656	7.97500	103.69759			5,565,000,000,000.00	700,000,000	700,700,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.06802	0.00000	101.01009				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	99.85844	0.00000	99.79705				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.07273	0.00000	101.00611				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.88852	0.00000	100.82409				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.72068	0.00000	100.65625				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.59088	0.00000	101.52814				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.65182	0.00000	89.59639				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.50661	0.00000	101.44720				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	100.48663	0.00000	100.42533				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.52872	0.00000	100.46214				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.40712	0.00000	100.34545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.76781	0.00000	100.70117				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.87922	0.00000	85.82190				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.21125	0.00000	101.15723				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.07810	0.00000	100.01945				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.19776	0.00000	101.13717				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.13245	0.00000	101.07517				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.82047	0.00000	100.75792				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.09242	0.00000	101.03716				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.08102	0.00000	101.02546				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.08021	0.00000	101.02469				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.35819	0.00000	100.30091				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.25470	0.00000	101.19028				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.76500	107.17656	9.82500	106.76128				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.24659	0.00000	101.18258				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.80000	105.99450	9.86000	105.57140				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.25470	0.00000	101.19028				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.12163	0.00000	101.06401				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.42914	0.00000	101.37118				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.45000	104.35580	8.47500	104.25379			18,590,000,000,000.00	2,200,000,000	2,260,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.54737	0.00000	100.47785				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.79596	0.00000	101.72629				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.00000	104.07486	10.06000	103.66860				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.91091	0.00000	100.84247				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.71069	0.00000	100.65905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond	12.09500	109.99307	12.16500	109.63316			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	109.70962	0.00000	109.62860			0.00	0	0.00
NET48		On 03/06/2014	Spot Bond	0.00000	102.51278	0.00000	102.46764			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	101.91810	0.00000	101.84116			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.11000	165.20270	2.15500	164.81442			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.58500	106.55897	8.66000	106.12293			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	101.22231	0.00000	101.16762			0.00	0	0.00
NPL09		On 10/09/2014	Spot Bond	0.00000	101.18482	0.00000	101.13265			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.21500	105.49405	9.29000	107.66339			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	99.94566	0.00000	99.89102			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	99.95185	0.00000	101.49513			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.19998	0.00000	101.71802			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	99.94893	0.00000	101.45120			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	99.94693	0.00000	101.50665			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.41500	106.71945	9.49000	108.85452			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	99.94497	0.00000	101.56213			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	99.94699	0.00000	101.50671			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	99.94571	0.00000	101.53989			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.61500	105.42893	9.69000	107.69850			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	99.94174	0.00000	101.65079			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	99.94416	0.00000	101.58429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond		0.00000	99.94490		0.00000	101.56205			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	99.92928		0.00000	101.98286			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	99.93429		0.00000	101.84778			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	99.94327		0.00000	101.60637			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.48000	119.66050		8.54000	119.33743			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.78500	120.98553		8.85000	120.46905			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.00500	172.01635		2.05000	171.23194			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.14000	130.45507		9.20000	129.79826			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.45851		0.00000	100.39999			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.36804		0.00000	100.30921			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.15174		0.00000	101.09718			0.00	2,000,000	1,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.12294		0.00000	101.06205			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	99.85405		0.00000	101.48368			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	99.84864		0.00000	101.53696			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.83852		0.00000	101.76975			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.33044		0.00000	102.23993			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.87628		100.00000	18.73482			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	39.69402		100.00000	39.40309			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.73000	103.48665		6.75500	103.39586			0.00	0	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	14.05478		100.00000	13.95288			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	99.42000		0.00000	99.42000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	61.54613		100.00000	61.09504			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.01436		0.00000	100.03470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond	0.00000	100.46547	0.00000	100.41083				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.43262	0.00000	101.37693				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.35839	0.00000	101.30279				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	101.40921	0.00000	101.36116				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.52715	0.00000	101.47100				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.32444	0.00000	101.26501				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.24897	0.00000	101.19639				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.13151	0.00000	101.07614				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.11273	0.00000	101.05827				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.22830	0.00000	101.16920				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.17420	0.00000	101.11676				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.13493	0.00000	101.07940				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.29351	0.00000	101.23126				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.22540	0.00000	101.16547				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.17591	0.00000	101.11838				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.36556	0.00000	101.29983				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.28512	0.00000	101.22227				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.22370	0.00000	101.16385				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.37242	0.00000	100.31603				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.38321	0.00000	100.32519				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.38807	0.00000	100.32932				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.39885	0.00000	100.33848				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.44518	0.00000	100.37782				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.45595	0.00000	100.38696				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.40659	0.00000	100.34167				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.50000		104.53472	6.52500	104.47152				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.40500		97.95451	6.43500	97.89441				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.84000		41.01021	7.90000	40.71071				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.50000		111.10094	6.52500	111.00960			2,943,818,800,000,000.00	52,895,200,000	89,512,800,000.00	
R158	On 15/09/2015	Spot Bond	6.50000		111.10094	6.52500	111.00960				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.40000		92.00118	6.42500	91.92429				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.50000		117.23228	6.52500	117.11278				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.33000		86.52041	6.35500	86.42762				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.02000		123.71581	8.08000	123.10486			3,327,013,702,396,000.00	08,605,199,800	82,888,931,500.00	
R187P	On 21/12/2026	Spot Bond	7.76000		38.34457	7.82000	38.04272				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.68000		35.90760	7.74000	35.60448				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		284.72659	1.64500	283.39888			20,343,680,000,000.00	12,714,800,000	27,362,200,000.00	
R201	On 21/12/2014	Spot Bond	6.03500		105.12455	6.06500	105.05536			34,049,470,000,000.00	5,642,000,000	70,030,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		225.24568	1.84000	224.96679			109,643,024,000,000.00	59,588,600,000	51,103,000,000.00	
R2023	On 28/02/2023	Spot Bond	7.87500		100.88458	7.93500	100.44819			2,006,983,912,500,000.00	54,855,100,000	98,138,200,000.00	
R203	On 15/09/2017	Spot Bond	7.14500		104.65893	7.21500	104.39080			1,865,333,718,000,000.00	61,068,400,000	89,619,100,000.00	
R2030	On 31/01/2030	Spot Bond	8.57500		97.45520	8.63500	96.89467			836,577,000,000,000.00	97,560,000,000	21,494,100,000.00	
R2037	On 31/01/2037	Spot Bond	8.78500		99.73047	8.83500	99.18364			2,309,621,303,500,000.00	62,905,100,000	43,245,100,000.00	
R204	On 21/12/2018	Spot Bond	7.37000		105.68042	7.43000	105.38375			3,444,518,650,375,000.00	67,370,237,500	10,045,547,800.00	
R2048	On 28/02/2048	Spot Bond	8.85000		100.80959	8.89000	100.31624			370,394,279,850,000.00	41,852,461,000	83,306,161,000.00	
R207	On 15/01/2020	Spot Bond	7.53500		101.17560	7.61000	100.77611			4,435,207,620,250,000.00	88,614,150,000	49,717,550,000.00	
R208	On 31/03/2021	Spot Bond	7.68500		95.97406	7.75000	95.58367			3,256,967,285,025,000.00	23,808,365,000	36,845,989,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.68000	77.19546	8.73500	76.70810				915,129,796,000,000.00	05,429,700,000	33,780,600,000.00
R210	On 31/03/2028	Spot Bond	1.79000	167.10901	1.79000	166.90291				2,455,880,000,000.00	1,372,000,000	28,962,200,000.00
R211	On 31/01/2017	Spot Bond	0.91000	128.62059	0.91000	128.47106				546,000,000,000.00	600,000,000	28,777,000,000.00
R212	On 31/01/2022	Spot Bond	1.53000	134.05344	1.54000	133.79798				58,752,000,000,000.00	38,400,000,000	56,784,600,000.00
R213	On 28/02/2031	Spot Bond	8.57000	87.66421	8.63000	87.13066				2,700,089,355,521,000.00	15,062,935,300	88,140,564,100.00
R214	On 28/02/2041	Spot Bond	8.78000	78.02779	8.82500	77.60307				3,903,021,690,000,000.00	44,535,500,000	10,691,600,000.00
R226C	On 15/09/2014	Spot Bond	6.00500	98.07980	6.03500	98.02271				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.56000	94.82414	6.58500	94.75519				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.40000	92.00118	6.42500	91.92429				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.32000	89.27455	6.34500	89.18969				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.33000	86.52041	6.35500	86.42762				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.09000	99.45241	6.12000	99.40001				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.04000	96.54628	6.07000	96.48211				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.47000	93.29084	6.49500	93.21708				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.34000	90.54870	6.36500	90.46708				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.32000	87.80208	6.34500	87.71244				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.38000	84.98439	6.40500	84.88696				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.12000	80.55512	7.19000	80.34025				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.17000	77.65122	7.24000	77.41767				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.37500	74.35964	7.43500	74.13924				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.35500	71.77868	7.41500	71.54532				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.33500	69.30067	7.39500	69.05548				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.32500	66.88505	7.38500	66.62916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	7.49500	63.88094		7.57000	63.56140			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.47500	61.65175		7.55000	61.32127			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.60500	58.90496		7.67000	58.60767			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.57500	56.87178		7.64000	56.56714			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.54500	54.92468		7.61000	54.61345			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.51500	53.05959		7.58000	52.74250			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.47500	51.31763		7.54000	50.99508			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.43500	49.65203		7.50000	49.32459			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	45.49152		8.02000	45.19814			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	43.92888		7.98000	43.63308			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	42.43628		7.94000	42.13845			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	41.01021		7.90000	40.71071			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	39.64735		7.86000	39.34652			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	38.34457		7.82000	38.04272			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	37.09893		7.78000	36.79631			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	35.90760		7.74000	35.60448			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.87403		0.00000	100.79596			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.90741		0.00000	101.83902			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.89098		0.00000	100.81372			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.77595		0.00000	100.70279			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.79126		100.00000	15.67677			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.84512		100.00000	5.80228			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.83289		100.00000	19.68910			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.43501		0.00000	101.37550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.95302		0.00000	100.89380			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.38730		0.00000	101.32448			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.85403		0.00000	101.79814			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.67578		0.00000	101.62229			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.97631		0.00000	100.92331			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.08223		100.00000	87.42943			0.00	90,000,000,000	31,600,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.54248		0.00000	100.48202			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	99.98140		0.00000	99.92547			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.68255		0.00000	100.62159			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.28219		0.00000	100.22057			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.38932		0.00000	101.32785			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.82775		0.00000	100.77442			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.53769		0.00000	100.47761			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.56514		0.00000	101.50679			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.49195		0.00000	101.42837			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.50641		0.00000	101.44676			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.17272		0.00000	100.09098			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.47906		0.00000	101.38610			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.60635		0.00000	100.50914			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.54414		0.00000	100.45685			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.54414		0.00000	100.45685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
RP013		On 27/09/2016	Spot Bond			0.00000	101.54869		0.00000	101.45981		0.00	0	0.00
RP014		On 27/09/2019	Spot Bond			0.00000	101.72789		0.00000	101.62870		0.00	0	0.00
RP016		On 10/12/2015	Spot Bond			0.00000	101.96109		0.00000	101.87443		0.00	0	0.00
RP018		On 12/02/2020	Spot Bond			12.35000	105.80068		12.35000	105.69565		0.00	0	0.00
RP019		On 08/09/2014	Spot Bond			0.00000	101.63768		0.00000	101.56541		0.00	0	0.00
RP020		On 12/02/2020	Spot Bond			100.00000	12.77630		100.00000	12.68368		0.00	0	0.00
RP021		On 10/06/2014	Spot Bond			0.00000	101.53208		0.00000	101.46412		0.00	0	0.00
RP022		On 15/08/2014	Spot Bond			0.00000	100.06532		0.00000	100.00000		0.00	0	0.00
RP024		On 13/10/2014	Spot Bond			0.00000	100.75018		0.00000	100.68438		0.00	0	0.00
RP025		On 21/01/2015	Spot Bond			0.00000	100.59244		0.00000	100.52625		0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond			0.00000	99.83971		0.00000	99.77029		0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond			100.00000	2.73984		100.00000	2.71976		0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond			100.00000	14.87776		100.00000	14.76872		0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond			100.00000	21.96059		100.00000	21.80137		0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond			100.00000	12.75453		100.00000	12.61532		0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond			100.00000	19.51380		100.00000	19.36758		0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond			0.00000	100.12496		0.00000	100.00000		0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond			0.00000	100.80753		0.00000	100.67886		0.00	0	0.00
RW21		On 21/04/2021	Spot Bond			8.98500	105.74583		9.05000	105.32977		0.00	0	580,000,000.00
RW23		On 10/12/2023	Spot Bond			9.12500	106.59026		9.18500	106.12914		0.00	0	0.00
RW28		On 10/12/2028	Spot Bond			9.72000	108.53536		9.78000	107.97590		0.00	0	0.00
SA063U		On 23/05/2014	Spot Bond			100.00000	98.91599		100.00000	98.11828		0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond			0.00000	98.87563		0.00000	96.43073		0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond			7.75000	106.74544		7.77500	106.61950		0.00	0	2,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	99.85475	0.00000	99.79175				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.19500	105.85476	9.26500	105.56709				0.00	0	1,750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.55217	0.00000	100.48801				0.00	200,000,000	200,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.34857	0.00000	101.28367				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.41206	0.00000	100.34632				0.00	1,400,000,000	1,400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.55410	0.00000	100.48710				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.54424	0.00000	100.47846				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.60000	101.81493	7.62500	101.72753				0.00	0	1,060,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.97000	99.04074	9.03000	98.77796				0.00	0	390,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.96000	109.18495	7.98500	109.08291				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.82000	109.36659	7.84500	109.26555				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.75000	109.45757	7.77500	109.35704				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.54500	100.59943	8.61500	100.33266				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.89500	109.26923	7.92000	109.16765				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.86000	109.31465	7.88500	109.21332				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.21973	0.00000	101.16104				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	101.02944	0.00000	100.98884				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.36485	0.00000	101.29083				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.94358	0.00000	100.88105				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.19500	103.40887	8.26500	103.13723				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.78680	0.00000	100.73016				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.10589	0.00000	101.04590				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.25292	0.00000	105.18592				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	8.83500	111.07464		8.90000	110.64353			1,413,600,000,000.00	160,000,000	80,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.67000	102.76978		9.73000	102.26346			1,740,600,000,000.00	180,000,000	90,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.08137		0.00000	100.02013			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.46197		0.00000	100.41266			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.13596		0.00000	100.07982			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.57710		0.00000	102.51854			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47000	101.48701		8.53000	101.17390			0.00	0	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.50226		100.00000	10.43192			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.41500	106.93284		9.47500	106.46298			941,500,000,000.00	100,000,000	2,550,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.47122		0.00000	100.41623			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.72000	96.04200		8.78000	95.54545			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.38500	95.91165		9.45000	95.50549			0.00	0	1,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.55000	111.64565		7.57500	111.52606			0.00	0	1,510,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	273.42936		2.17500	272.15061			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	126.48442		1.55500	126.33066			0.00	0	80,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.07000		0.00000	106.05000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI001	On 30/05/2014	Spot Bond	0.00000	100.19996		0.00000	100.13961			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	10.05678		100.00000	9.98387			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05		On 31/01/2017	Spot Bond	2.18000	124.45545	2.18000	124.29778			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	100.80719	6.50000	100.75434			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	101.35991	0.00000	101.29331			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.99299	0.00000	100.93130			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	102.64985	0.00000	102.58557			0.00	0	0.00
SHS05		On 29/06/2017	Spot Bond	9.17500	102.24369	9.24500	101.98322			0.00	0	1,000,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	102.39154	0.00000	102.32440			0.00	0	8,300,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.78262	0.00000	100.72171			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	101.10878	0.00000	101.04775			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	101.00707	0.00000	100.95244			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.34301	0.00000	100.29050			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	13.42177	100.00000	10.65696			0.00	0	0.00
SHS12		On 12/12/2016	Spot Bond	0.00000	101.36663	0.00000	101.30355			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.80000	106.17397	7.82500	106.05469			0.00	0	1,740,000,000.00
SLI3		On 15/08/2023	Spot Bond	8.97000	101.27553	9.03000	100.99496			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.49500	100.74098	8.56500	100.47416			0.00	0	1,890,000,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00211	0.00000	99.94923			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	99.96291	0.00000	99.90723			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.32180	0.00000	100.26945			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	99.96270	0.00000	99.90661			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.39099	0.00000	100.32851			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.24500	106.37281	8.31500	106.16616			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.74550	0.00000	100.68770			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	101.12885		0.00000	101.07268			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.65592		0.00000	100.59582			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.23500	95.45250		9.30000	95.10065			0.00	0	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.62242		0.00000	101.55843			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	101.16112		0.00000	101.09573			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.50285		0.00000	100.43952			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.29300	88.19051		9.35800	87.82687			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.35500	87.90645		9.42000	87.54380			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.28000	104.40516		7.31000	104.32619			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.79500	95.69458		8.87000	95.31165			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.29288		0.00000	101.22962			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.32500	101.22412		8.39500	100.95712			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.32000	107.65286		2.32000	107.51525			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.32000	102.06192		8.38000	101.76981			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.34098		0.00000	100.28904			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	99.81382		0.00000	99.73424			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.44000	111.99354		9.50000	111.44925			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.43502		0.00000	101.37844			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.80720		0.00000	100.74876			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	101.22548		0.00000	101.16554			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.80000	78.66562		9.86000	78.20109			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.58885		0.00000	100.53488			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.55514		0.00000	100.49310			0.00	0	0.00
SSN025	On 04/03/2019	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
SSN026	On 16/01/2019	Spot Bond	100.00000		1.56507	100.00000	1.54308				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000		99.98400	0.00000	99.93601				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000		99.95194	0.00000	99.90388				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000		99.87066	0.00000	99.82215				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000		99.64573	0.00000	99.59743				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000		99.52819	0.00000	99.47938				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000		99.51141	0.00000	99.46255				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000		94.55959	100.00000	93.83033				0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000		99.96773	0.00000	99.91933				0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000		99.93484	0.00000	99.88597				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000		98.96674	0.00000	98.91754				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000		83.71560	100.00000	83.14351				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000		99.82081	0.00000	99.77194				0.00	3,900,000,000	3,900,000,000.00
SY1081	On 29/05/2014	Spot Bond	0.00000		99.83694	0.00000	99.78802				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000		99.72312	0.00000	99.67426				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000		99.65825	0.00000	99.60943				0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000		99.64228	0.00000	99.59350				0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000		99.59112	0.00000	99.54206				0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		98.62220	0.00000	98.57299				0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000		99.59106	100.00000	92.87532				0.00	10,200,000,000	5,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1089	On 17/06/2014	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	100.00000		80.04386	100.00000	79.52070				0.00	0	0.00
SY1091	On 15/08/2014	Spot Bond	100.00000		80.57395	100.00000	80.04386				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.96000		108.75510	6.98500	108.66023				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.62000		103.90550	8.68000	103.39737				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		91.14188	100.00000	90.49853				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		85.67408	100.00000	85.08185				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.36286	100.00000	30.13533				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.49135	0.00000	100.43660				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.30457	0.00000	100.24982				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94866				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.44337	0.00000	101.38646				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.86780	0.00000	98.85854				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		99.98302	0.00000	99.93210				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.06309	0.00000	101.00932				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.12028	0.00000	101.06361				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.52254	0.00000	99.47480				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.24704	0.00000	97.19443				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	100.00000		66.36865	100.00000	100.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.36175	0.00000	100.30700				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.75000		104.53100	7.77500	104.41479				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.51687	0.00000	100.45852				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.53132	0.00000	100.47135				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.60052	7.83000	102.53523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.50892		0.00000	100.45146			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.52699		0.00000	100.46750			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.23877		0.00000	102.17393			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.50892		0.00000	100.45146			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.52699		0.00000	100.46750			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.37928		7.16000	102.31961			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.56236		0.00000	100.49891			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.55947		0.00000	100.49634			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.62861		0.00000	100.55772			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.61927		0.00000	100.54942			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.90020		0.00000	100.79872			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.86821		0.00000	100.77034			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.50820		0.00000	100.45081			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.53132		0.00000	100.47135			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.80021		8.73000	102.77596			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.50603		0.00000	100.44889			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.52699		0.00000	100.46750			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.84000	100.43463		8.90000	100.20763			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.64510		0.00000	100.58837			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.67791		0.00000	100.61833			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.56380		0.00000	100.50018			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.55586		0.00000	100.49314			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.71160		0.00000	100.64910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.62717		0.00000	100.55645			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.62429		0.00000	100.55389			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.77141		0.00000	100.70371			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.85042		0.00000	100.75457			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.85327		0.00000	100.75709			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.08244		0.00000	100.98764			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.53895		0.00000	100.47890			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.22995		101.06155	6.18385			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.50603		0.00000	100.44889			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.83825		0.00000	100.78457			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.57101		0.00000	100.50659			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.59983		0.00000	100.53217			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.90305		0.00000	100.80124			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.93476		0.00000	100.87828			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.52797		0.00000	100.46915			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.53529		0.00000	100.47565			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.52797		0.00000	100.46915			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.53529		0.00000	100.47565			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.53895		0.00000	100.47890			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.52358		0.00000	100.46524			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.53529		0.00000	100.47565			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.57553		0.00000	100.51140			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.57553		0.00000	100.51140			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.57553		0.00000	100.51140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.63399		0.00000	100.56335			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.64860		0.00000	100.57633			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.63034		0.00000	100.56011			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.92165		0.00000	100.81891			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.93980		0.00000	100.83504			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.93254		0.00000	100.82859			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.25000		103.89392		8.27500	103.80203			0.00	0	970,000,000.00
TL20	On 22/02/2020	Spot Bond	9.68500		85.61720		9.76000	85.26588		125,905,000,000,000.00	13,000,000,000	15,500,000,000.00	
TN17	On 14/11/2017	Spot Bond	7.98500		103.90783		8.05500	103.62705		1,597,000,000,000.00	200,000,000	4,010,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.94000		109.18917		9.00500	108.78798		270,854,715,120,000.00	30,296,948,000	25,956,474,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.72715		100.00000	0.72029			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.06500		111.24306		9.12500	110.76049		21,756,000,000,000.00	2,400,000,000	10,980,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.22000		104.24456		9.28000	103.74728		11,064,000,000,000.00	1,200,000,000	14,280,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.22000		97.67672		9.28000	97.15642		25,862,100,000,000.00	2,805,000,000	13,388,700,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		101.89249		0.00000	101.83788			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.02338		0.00000	100.96872			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.13075		0.00000	100.07918			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.07291		0.00000	100.01814			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.07501		0.00000	100.01870			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.07514		0.00000	100.01868			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.08512		0.00000	100.02106			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.10592		0.00000	100.02616			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.97865		0.00000	100.92496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.79400		0.00000	100.73638			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.81111		0.00000	100.75225			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.58302		0.00000	100.52904			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.62337		0.00000	100.56568			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.67927		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.68724		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.69491		100.00000	9.62010			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.85364		0.00000	99.80974			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.84687		0.00000	97.79937			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.15250		0.00000	97.10451			0.00	0	25,000,000,000.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.96589		0.00000	96.91849			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.63556		0.00000	99.59001			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.97644		0.00000	98.92992			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.90339		0.00000	95.85384			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.62871		0.00000	98.57728			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.97835		0.00000	94.92085			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.40880		0.00000	98.35802			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.60355		0.00000	94.55920			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.59359		0.00000	94.53766			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.91379		0.00000	97.86249			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.42896		0.00000	94.37398			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.20428		0.00000	94.14961			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.44811		0.00000	97.39707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	93.98244		0.00000	93.92806			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	11.92689		100.00000	14.54847			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.06747		0.00000	100.01686			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.63330		0.00000	100.58330			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.57726		0.00000	100.52778			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.56664		0.00000	100.51664			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.55071		0.00000	100.50212			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.53664		0.00000	100.48633			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.43060		0.00000	100.38092			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.65329		0.00000	101.59818			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.63743		0.00000	100.58119			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.47329		0.00000	101.42418			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.57222		0.00000	100.52173			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.08500	110.28970		9.15000	109.86944			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.59268		0.00000	100.52649			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.99891		0.00000	100.92653			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.48500	103.78467		9.55500	103.50870			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.90422		0.00000	100.85154			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.90518		0.00000	100.85209			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.20836		0.00000	100.15002			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.21533		0.00000	100.15504			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.21569	0.00000	100.15532				0.00	0	10,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.99698	0.00000	100.93854				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.02530	0.00000	100.96522				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86000	116.38653	6.88500	116.27148				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	237.32817	1.39000	237.04290				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.80000	101.92309	6.82500	106.33170				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.65000	103.36558	7.72000	107.59979			535,500,000,000.00		70,000,000	8,770,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.92500	104.16628	7.98500	108.33626				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16000	103.71706	8.23500	107.77673				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.22500	103.85465	8.29000	107.92327				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.45000	93.16044	6.47500	93.08609				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.07000	99.30638	6.10000	99.25356				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.38000	91.47930	6.40500	91.40064				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.05000	96.88818	6.08000	96.82515				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.45000	93.14410	6.47500	93.06970				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.31500	68.01916	7.37500	67.76831				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.32159	100.00000	37.10957				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.75478	100.00000	19.64256				0.00	0	0.00

**Total for j-Bonds :** 65,115,637,477,537,000.00 16,583,796,600 '18 038 342 100.00

**Grand Total:** 65,115,638,646,965,100.00 16,583,897,329 '18 041 720 004.00